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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/07/2015 Foreign Exchange Future			12.33020		12.39380			0.00	0	2,491
\$ / R On 23/07/2015 Foreign Exchange Future			12.33220		12.39380			0.00	0	0
\$ / R On 24/07/2015 Foreign Exchange Future			12.33430		12.39590			12,334,300.00	1,000	3,424
\$ / R On 29/07/2015 Foreign Exchange Future			12.34460		12.40630			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.37420		12.43600			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.40170		12.46360			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.40380		12.46570			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.40590		12.46790			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.41440		12.47640			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.43550		12.49770			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.44400		12.50620			232,404,144.00	18,676	548,688
\$ / R On 28/09/2015 Foreign Exchange Future			12.47390		12.53630			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.47820		12.54060			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.53900		12.60190			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.60130		12.66420			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.63020		12.69320			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.63690		12.69990			76,200,507.00	6,030	142,441
\$ / R On 21/12/2015 Foreign Exchange Future			12.65920		12.72210			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.71030		12.77330			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.74150		12.80460			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.77720		12.84040			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Future			12.80620		12.86950			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.83960		12.90300			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.84630		12.90970			6,423,150.00	500	14,763
\$ / R	On	29/03/2016	Foreign Exchange Future			12.87980		12.94330			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.94240		13.00610			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.01300		13.07650			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.03580		13.09920			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.04260		13.10600			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.05170		13.11510			0.00	0	5,970
\$ / R	On	28/06/2016	Foreign Exchange Future			13.08590		13.14920			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.15080		13.21390			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.21350		13.27700			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.26360		13.32750			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.28240		13.34640			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.34090		13.40530			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.40980		13.47470			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.44320		13.50840			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.45360		13.51890			0.00	0	0
Total \$ / R Future											327,362,101.00	26,206	725,682
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			221.14640	156.165	10.76	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			7.34640	5.965	10.76	0.00	0	0
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			38.42790	18.410	11.64	0.00	0	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			144.62790	186.210	11.64	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			40.13620	19.563	11.73	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			164.23620	205.263	11.73	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,606.33870	1,544.600	16.05	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.03870	0.000	16.05	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,256.38080	1,194.624	16.22	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.08080	0.024	16.22	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			26.92910	12.267	12.24	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			330.62910	377.667	12.24	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			7.49280	2.692	13.66	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			571.19280	628.092	13.66	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.21540	0.256	46.87	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,743.91540	3,805.656	46.87	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			265.56740	213.482	10.90	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			79.56740	89.282	10.90	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			179.71880	145.623	11.75	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			216.11880	243.923	11.75	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			370.04430	317.461	11.12	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			76.44430	85.761	11.12	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			46.62940	35.728	14.27	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			690.92940	741.928	14.27	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,319.43060	1,257.352	13.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			1.53060	1.452	13.30	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			65.87590	50.903	13.64	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			567.97590	615.003	13.64	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.02380	0.039	23.46	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,032.12380	4,094.139	23.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,668.30310	1,606.231	14.39	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.40310	0.331	14.39	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			305.06030	257.140	11.24	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			128.66030	142.740	11.24	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			431.65330	379.162	11.23	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			93.95330	103.662	11.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,508.18640	1,445.784	12.92	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.98640	1.784	12.92	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,339.28140	1,276.877	12.24	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			3.08140	2.877	12.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,309.53410	1,247.135	12.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.88800	1.688	13.00	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,993.86030	6,056.000	17.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,946.87300	1,884.547	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.67300	0.547	14.68	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,906.94050	1,844.607	14.52	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.74050	0.607	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,528.08800	1,465.688	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,808.84070	1,867.360	18.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			12.51990	9.361	18.87	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,956.31990	2,015.361	18.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			10.75760	7.976	19.32	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,084.55760	2,143.976	19.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.06030	0.000	17.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			837.30720	887.174	14.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			52.74170	42.272	15.10	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			946.54170	998.272	15.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			22.31060	17.209	17.33	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,516.11060	1,573.209	17.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			15.04070	11.360	18.36	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			679.03570	725.036	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			78.19850	63.434	14.09	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			721.99850	769.434	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			66.58980	53.736	14.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			810.38980	859.736	14.50	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			63.50720	51.174	14.62	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			595.22770	638.371	13.51	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			91.35560	73.928	13.73	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			645.15560	689.928	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			89.78320	72.669	13.77	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			653.58320	698.669	13.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			85.23570	69.036	13.89	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			401.36950	436.665	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			144.23800	119.074	12.80	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			438.03800	475.074	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			120.89530	98.955	13.16	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			514.69530	554.955	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			101.42770	82.371	13.51	494,223.60	6,000	7,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			311.98450	342.399	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			181.48320	151.633	12.34	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			345.28320	377.633	12.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			172.12450	143.402	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			365.92450	399.402	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			157.56950	130.665	12.62	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			243.99590	269.946	11.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			0.00000	189.441	11.91	568,323.90	3,000	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			0.00000	295.441	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			205.26990	172.692	12.09	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			299.06990	328.692	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			198.18450	166.399	12.16	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			207.71600	228.313	11.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			253.96940	215.501	11.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			227.76940	251.501	11.66	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			244.39740	207.732	11.73	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			238.19740	263.732	11.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			240.19590	203.946	11.77	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			120.18920	132.343	11.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			352.25500	304.844	11.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			146.05500	160.844	11.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			294.94140	251.623	11.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			188.74140	207.623	11.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			273.91600	232.313	11.54	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			80.62450	88.529	11.12	531,171.00	6,000	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			465.00880	411.612	11.16	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			88.80880	97.612	11.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			416.29810	365.191	11.24	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			110.09810	121.191	11.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			396.38920	346.343	11.28	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			65.87390	72.139	11.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			516.75640	461.345	11.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			70.55640	77.345	11.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			501.67170	446.805	11.10	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			75.47170	82.805	11.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			486.82450	432.528	11.12	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			23.96320	24.569	11.01	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			734.52020	673.132	10.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			28.32020	29.132	10.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			563.38680	506.478	11.00	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			57.18680	62.479	11.00	0.00	0	39,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			532.07390	476.139	11.05	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			11.47590	11.630	11.44	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			920.44190	858.475	11.31	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			14.24190	14.475	11.31	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			901.49010	839.556	11.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			15.29010	15.557	11.27	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			780.16320	718.569	11.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			9.55380	9.662	11.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,016.11290	954.029	11.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			9.91290	10.029	11.52	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,006.48430	944.409	11.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			10.28430	10.409	11.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			977.67590	915.630	11.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			3.33410	3.135	12.12	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,269.90630	1,207.679	12.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			3.70630	3.679	12.04	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,220.65720	1,158.485	11.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			4.45720	4.485	11.94	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,025.75380	963.662	11.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			92.21060	77.704	14.63	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			825.91060	873.804	14.63	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			36.76870	30.223	17.26	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,500.46870	1,556.323	17.26	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			5.48960	3.835	26.96	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			11.05420	11.050	11.74	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,269.18960	4,329.935	26.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,738.60220	1,675.942	13.55	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			2.30220	2.042	13.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,391.72210	1,328.680	12.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			5.42210	4.780	12.24	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,147.35420	1,084.950	11.74	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			191.02210	164.183	13.03	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			450.42210	485.983	13.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			14.84050	12.447	26.83	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,392.94050	4,453.447	26.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,807.74660	1,744.845	13.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			5.84660	5.845	13.56	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,464.22550	1,401.490	12.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			12.32550	12.490	12.57	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			115.60770	102.592	15.75	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,073.70770	1,123.592	15.75	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			130.57960	118.247	16.50	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,316.37960	1,366.947	16.50	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			18.17190	17.059	26.42	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,803.97190	4,865.759	26.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,874.47410	1,811.623	13.52	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			10.27410	10.323	13.52	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,534.16490	1,471.612	12.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			19.96490	20.312	12.67	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			594.22280	547.663	12.32	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			241.02280	257.463	12.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			169.79020	181.843	12.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			713.16700	662.435	12.01	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			173.26700	185.535	12.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			864.65080	807.257	11.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			114.75080	120.357	11.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			825.56200	768.691	11.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			125.66200	131.791	11.72	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			794.85730	741.063	11.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			134.95730	144.163	11.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,028.21750	969.136	11.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			78.31750	82.236	11.91	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			986.31010	927.602	11.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			86.41010	90.702	11.87	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			904.49360	846.626	11.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			104.59360	109.726	11.79	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,338.13460	1,276.190	12.17	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			38.23460	39.290	12.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,157.53800	1,097.509	12.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			57.63800	60.609	12.02	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,148.76070	1,088.788	12.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			58.86070	61.888	12.01	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,767.23990	1,704.452	13.20	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			17.33990	17.552	13.20	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,718.85480	1,656.118	13.09	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			18.95480	19.218	13.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,526.88780	1,464.445	12.63	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			26.98780	27.546	12.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,550.66960	3,487.645	17.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.76960	0.745	17.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,500.73700	3,437.710	17.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.83700	0.810	17.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,450.81010	3,387.781	17.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.91010	0.881	17.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			58.66490	56.147	22.99	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,158.76490	3,219.247	22.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			57.65250	53.496	26.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,857.75250	3,916.597	26.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.11270	0.995	26.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,071.21270	8,134.095	26.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			78.60890	72.434	19.17	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,218.70890	2,275.534	19.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			72.71670	67.144	19.53	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,342.81670	2,400.244	19.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			71.45170	66.008	19.62	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,371.55170	2,429.108	19.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			207.68250	189.028	15.37	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,007.78250	1,052.128	15.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			182.16870	165.917	15.84	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,142.26870	1,189.017	15.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			106.82680	97.804	17.86	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,776.92680	1,830.904	17.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			250.59770	227.957	14.73	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			830.69770	871.057	14.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			225.91000	205.583	15.08	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			926.01000	968.684	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			218.39240	198.749	15.20	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			958.49240	1,001.849	15.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			307.62880	280.092	14.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			657.72880	693.192	14.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			294.06200	267.652	14.21	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			694.16200	730.752	14.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			268.92430	244.666	14.50	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			769.02430	807.766	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			365.94770	333.828	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			526.04770	556.928	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			352.72620	321.607	13.64	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			552.82620	584.707	13.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			321.90540	293.209	13.92	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			622.00540	656.309	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			482.88100	441.781	12.77	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			352.98100	374.881	12.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			478.14330	437.290	12.79	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			358.24330	380.390	12.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			468.79450	428.429	12.83	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			368.89450	391.529	12.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			700.25620	649.956	12.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			180.35620	193.056	12.05	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			687.51650	637.658	12.09	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			187.61650	200.758	12.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			487.65580	446.308	12.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			347.75580	369.408	12.75	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			752.94430	700.946	11.90	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			153.04430	164.046	11.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			719.69020	668.743	12.00	0.00	0	1,650
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			22.83550	19.672	25.84	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,170.73550	5,230.472	25.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,608.56470	1,546.350	12.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			26.46470	27.150	12.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,599.03370	1,536.824	12.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			26.93370	27.624	12.72	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			139.33810	127.793	17.15	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,567.23810	1,618.593	17.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,936.53280	1,874.179	13.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			14.43280	14.979	13.50	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			421.99790	389.293	13.69	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			578.69790	608.993	13.69	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			442.63100	409.311	13.79	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			608.03100	637.811	13.79	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			398.69680	368.433	14.17	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			704.09680	736.933	14.17	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			161.88100	150.542	17.79	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,837.28100	1,889.042	17.79	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,112.13480	1,052.927	11.97	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			107.53480	111.427	11.97	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,321.52160	1,261.693	12.12	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			81.12160	84.493	12.12	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			117.75080	114.840	20.15	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,677.35080	2,737.640	20.15	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,189.04380	1,130.364	12.09	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			119.54380	124.164	12.09	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			170.37130	159.695	18.50	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,140.87130	2,193.495	18.50	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			738.93690	693.037	12.82	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			365.93690	383.437	12.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			43.68670	44.689	13.08	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,443.95400	1,382.042	12.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			84.25400	85.742	12.13	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,235.00620	1,176.337	12.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			125.30620	130.037	12.11	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,335.61050	7,398.524	25.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			219.89780	206.230	17.81	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,900.19780	1,949.930	17.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			143.49350	140.910	21.15	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,983.79350	3,044.610	21.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,903.38670	1,840.990	13.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,730.21150	3,792.698	24.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			999.15150	942.634	12.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			199.45150	206.334	12.09	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			309.24700	288.948	16.26	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,339.54700	1,382.648	16.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			15.31050	14.824	25.10	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,654.11970	1,701.188	17.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,050.20330	993.142	12.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			180.50330	186.842	12.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,042.82690	985.842	12.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			183.12690	189.542	12.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			139.91150	138.998	24.27	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			185.78090	192.269	12.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,211.11670	1,152.630	12.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			131.41670	136.330	12.11	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,148.48740	1,090.509	12.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			148.78740	154.209	12.11	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			253.81970	237.488	17.16	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,117.77730	1,060.066	12.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			158.07730	163.766	12.10	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,035.48090	978.569	12.10	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			180.89120	170.631	19.22	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,487.59120	2,540.831	19.22	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,272.65220	1,213.715	12.10	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			129.35220	133.915	12.10	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,342.96150	1,284.280	12.13	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			136.86150	141.880	12.13	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			190.79150	183.741	20.18	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,844.69150	2,901.341	20.18	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,419.70430	1,364.415	12.22	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			143.20430	151.415	12.22	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			221.33200	218.797	21.86	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,274.83200	3,335.797	21.86	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,611.82600	2,664.100	19.48	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,152.71910	1,100.578	12.45	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			253.51910	264.778	12.45	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			261.02600	249.900	19.48	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			640.83890	609.185	14.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			844.83890	876.585	14.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			647.20800	615.246	14.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			831.20800	862.646	14.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			644.01310	612.203	14.74	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			838.01310	869.603	14.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			652.89390	621.145	14.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			837.79390	869.445	14.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			649.70730	618.110	14.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			844.60730	876.410	14.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			325.32830	310.881	18.38	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,140.22830	2,189.181	18.38	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,197.31970	1,145.230	12.45	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			242.21970	253.530	12.45	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			656.10120	624.196	14.72	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			831.00120	862.496	14.72	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			256.87270	230.548	22.65	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,727.67270	3,764.648	22.65	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,500.38150	1,446.243	12.31	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			151.18150	160.343	12.31	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,573.29310	1,516.392	12.31	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			159.39310	165.592	12.31	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			293.43960	285.694	24.84	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,209.53960	4,264.894	24.84	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,647.06400	1,589.890	12.45	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			170.06400	176.390	12.45	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			273.80090	256.236	24.58	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,696.80090	4,742.736	24.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			828.64650	827.557	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,053.04650	1,051.957	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			834.96310	833.876	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,039.36310	1,038.276	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			831.79370	830.706	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,046.19370	1,045.106	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			873.72620	840.648	14.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			836.22620	867.048	14.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			870.37920	837.208	14.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			842.87920	873.608	14.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			867.05770	833.793	14.91	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			849.55770	880.193	14.91	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			252.95360	243.757	24.56	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,156.55360	5,211.357	24.56	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,725.92730	1,668.095	12.54	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			179.52730	185.695	12.54	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,792.39540	1,733.804	12.61	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			187.09540	192.904	12.61	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			230.30130	224.470	24.37	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,595.00130	5,653.571	24.37	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,869.96140	1,809.573	12.66	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			195.26140	199.773	12.66	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			215.83330	200.599	24.06	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,141.13330	6,190.799	24.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,327.45230	1,279.883	13.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			479.05230	496.683	13.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,338.28610	1,290.499	13.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			469.88610	487.299	13.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,332.85770	1,285.179	13.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			474.45770	491.979	13.41	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,057.66010	1,021.507	14.88	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			848.76010	877.907	14.88	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			193.37560	183.447	23.78	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,484.47560	6,539.847	23.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,912.24250	1,852.452	12.56	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			193.34250	198.852	12.56	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,064.78020	1,028.386	14.84	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			835.88020	864.786	14.84	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,061.21060	1,024.937	14.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			842.31060	871.337	14.86	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option										1,593,718.50	15,000	1,463,948
Total \$ / R										328,955,819.50	41,206	2,189,630
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.44400		12.50620			248,880.00	20	852
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.63690		12.69990			126,369.00	10	60
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.84630		12.90970			89,924.10	7	108
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.05170		13.11510			0.00	0	0
Total \$ / R MAXI Future										465,173.10	37	1,020
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			83,572.74780	77,394.645	11.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			1,952.74780	1,994.645	11.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			82,641.17420	76,465.736	11.11	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			2,021.17420	2,065.736	11.11	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			81,711.65860	75,539.184	11.09	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			2,091.65860	2,139.184	11.09	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			93,688.91590	87,867.024	11.82	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			9,698.91590	10,177.024	11.82	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			95,325.58090	89,486.713	11.84	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			9,335.58090	9,796.713	11.84	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			94,505.76840	88,675.425	11.83	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			9,515.76840	9,985.425	11.83	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			82,007.05850	77,143.764	12.50	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			30,037.05850	31,513.764	12.50	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			81,454.38440	76,610.028	12.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			30,484.38440	31,980.028	12.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			80,905.24080	76,079.867	12.55	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			30,935.24080	32,449.867	12.55	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			61,009.95340	58,045.958	15.07	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			93,499.95340	96,875.958	15.07	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			60,718.91310	57,769.748	15.09	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			94,208.91310	97,599.748	15.09	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			60,429.25770	57,495.365	15.12	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			94,919.25770	98,325.364	15.12	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										465,173.10	37	1,020
£ / R	On 14/09/2015	Foreign Exchange Future			19.44980		19.48870			22,250,571.20	1,144	28,130
£ / R	On 11/12/2015	Foreign Exchange Future			19.73900		19.77750			0.00	0	4,208
£ / R	On 14/03/2016	Foreign Exchange Future			20.05510		20.09230			0.00	0	405
£ / R	On 13/06/2016	Foreign Exchange Future			20.36600		20.40250			0.00	0	0
Total £ / R Future										22,250,571.20	1,144	32,743
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,508.70000	8,469.800	14.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	14.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,509.47810	1,467.569	11.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			20.77810	17.769	11.63	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,353.13580	1,310.804	10.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			24.43580	21.004	10.93	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			659.40190	620.593	9.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			110.70190	110.793	9.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			652.05100	613.317	9.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			113.35100	113.517	9.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			644.74210	606.086	9.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			116.04210	116.286	9.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			74.13630	63.533	11.78	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,085.43630	1,113.733	11.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,024.69120	981.260	9.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			35.99120	31.460	9.44	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,399.36620	1,358.093	10.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			121.86620	119.093	10.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,390.99160	1,349.698	10.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			123.49160	120.698	10.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			381.77130	357.226	11.98	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			934.27130	948.226	11.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,693.72420	1,653.195	10.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			76.22420	74.195	10.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,407.75830	1,366.508	10.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			120.25830	117.508	10.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			279.62760	259.812	12.67	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,272.12760	1,290.812	12.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,957.11470	1,917.193	11.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			49.61470	48.193	11.16	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,257.05280	1,219.419	11.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			354.75280	354.319	11.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,250.76250	1,213.162	11.08	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			358.46250	358.062	11.08	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,244.50120	1,206.930	11.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			362.20120	361.830	11.09	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			935.76780	903.786	12.42	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,023.26780	1,027.786	12.42	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			932.22180	900.311	12.43	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,029.72180	1,034.311	12.43	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			928.69190	896.844	12.44	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,036.19190	1,040.844	12.44	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											22,250,571.20	1,144	132,623
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10042		0.10086			0.00	0	24

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10213		0.10257			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10407		0.10452			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,090.25590	1,046.463	13.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.05590	4.063	13.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			245.50170	212.067	11.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			159.30170	169.667	11.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			25.75560	19.720	15.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			939.55560	977.320	15.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,273.55860	1,227.808	12.03	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			16.15860	14.908	12.03	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			472.46790	433.066	12.32	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			215.06790	220.166	12.32	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			146.26110	129.023	15.18	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			888.86110	916.123	15.18	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			697.04120	656.308	12.76	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			245.04120	249.008	12.76	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			302.89350	279.640	15.10	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			850.89350	872.341	15.10	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			143.37680	130.916	17.46	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,691.37680	1,723.616	17.46	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,322
€ / R	On	14/09/2015	Foreign Exchange Future			13.51520		13.64590			33,004,118.40	2,442	37,189
€ / R	On	21/09/2015	Foreign Exchange Future			13.53260		13.66350			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.62270		13.75450			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			13.74480		13.87750			27,489.60	2	35,312
€ / R	On	25/01/2016	Foreign Exchange Future			13.86690		14.00000			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.00170		14.13550			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.26180		14.39610			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.52680		14.66160			0.00	0	0
Total € / R Future											33,031,608.00	2,444	75,701
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			685.38640	568.321	10.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			39.48640	53.121	10.43	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			659.90290	544.157	10.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			41.48230	27.900	13.66	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			995.58230	1,112.700	13.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			25.01930	16.546	14.57	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			28.08550	36.805	10.40	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			755.77970	634.905	10.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			29.87970	39.705	10.40	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			13.67270	8.486	15.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,617.77270	1,743.286	15.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			13.43710	8.330	15.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			44.00290	58.957	10.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			61.25170	41.469	12.95	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			795.35170	906.269	12.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			14.80790	19.075	10.76	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			773.98550	652.005	10.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,627.53710	1,753.130	15.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,279.11930	1,401.346	14.57	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			13.91330	8.646	15.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,608.01330	1,733.446	15.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,389.23550	1,259.806	11.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			3.33550	4.606	11.85	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			960.70790	834.275	10.76	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			80.99630	56.532	12.86	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			757.49630	863.932	12.86	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			79.57400	55.578	12.89	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			766.07400	872.978	12.89	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			35.89430	24.902	14.46	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,222.39430	1,342.302	14.46	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			82.44590	57.503	12.83	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			748.94590	854.903	12.83	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			163.40170	124.649	13.07	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			758.90170	851.949	13.07	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			85.08040	64.463	14.67	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,250.58040	1,361.763	14.67	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			167.49990	127.745	13.01	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			742.99990	835.045	13.01	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			165.43750	126.186	13.04	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			750.93750	843.486	13.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			111.50630	126.602	11.10	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			421.79000	353.429	12.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			444.29000	508.629	12.19	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,268.27540	1,372.705	14.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			154.47350	126.430	14.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,276.97350	1,381.630	14.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,930.28390	2,797.522	14.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.78390	2.722	14.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			939.00630	821.402	11.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			153.18230	125.366	14.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,285.68230	1,390.566	14.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			52.66400	43.631	18.34	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,675.16400	2,798.831	18.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			155.77540	127.505	14.71	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			252.45810	215.301	14.44	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,172.45810	1,268.401	14.44	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			314.08670	268.287	13.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			934.08670	1,021.387	13.77	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			311.74330	266.279	13.79	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			941.74330	1,029.379	13.79	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			265.38630	226.414	14.28	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,115.38630	1,209.514	14.28	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			316.45040	270.310	13.75	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			926.45040	1,013.409	13.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			650.80630	574.038	12.53	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			505.30630	562.338	12.53	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			646.38130	569.979	12.55	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			510.88130	568.279	12.55	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			641.98560	566.144	12.57	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			516.48560	574.444	12.57	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			809.73510	733.049	12.97	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			613.63510	671.249	12.97	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			488.17790	440.668	15.00	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,923.39220	2,022.782	16.37	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,332.07790	1,418.868	15.00	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			485.98120	438.697	15.02	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,339.88120	1,426.897	15.02	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			483.80320	436.733	15.04	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,347.70320	1,434.933	15.04	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			359.49220	324.582	16.37	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			789.96010	725.451	14.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,078.36010	1,148.651	14.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			786.81830	722.547	14.47	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,085.21830	1,155.747	14.47	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			793.11810	728.370	14.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,071.51810	1,141.570	14.44	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											33,031,608.00	2,444	213,741
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.15770		9.24990			274,731.00	30	2,793
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.25740		9.35060			462,870.00	50	8,511
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.36880		9.46270			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.48150		9.57490			0.00	0	0
Total AU\$ / R Future											737,601.00	80	13,179
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,114.41130	1,205.107	14.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			4.54020	2.949	13.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,094.64020	1,185.249	13.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			4.42400	2.877	14.00	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,104.52400	1,195.177	14.00	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			4.31130	2.807	14.04	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.97470	4.174	16.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,103.89460	2,010.858	16.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			3.29460	3.458	16.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,054.21870	1,961.199	16.71	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			3.61870	3.799	16.71	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,004.57470	1,911.574	16.50	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			360.21780	316.688	12.53	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			407.51780	457.888	12.53	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			368.19600	323.841	12.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			395.49600	445.041	12.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			364.18620	320.246	12.50	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			401.48620	451.446	12.50	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			805.19110	870.401	13.69	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			287.72710	259.783	13.72	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			812.82710	878.283	13.72	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			292.47500	264.043	13.67	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			797.57500	862.543	13.67	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			290.09110	261.901	13.69	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											737,601.00	80	13,179
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.58530		9.66800			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.72860		9.81160			0.00	0	0
Total CAD/ R Future											0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			187.79650	141.589	10.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			159.79650	196.289	10.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			182.65380	137.758	10.90	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			164.65380	202.458	10.90	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			178.10450	134.019	10.93	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			170.10450	208.719	10.93	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			105.49360	88.458	13.50	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			793.89360	859.858	13.50	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			103.98790	87.186	13.53	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			802.38790	868.586	13.53	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			107.02480	89.748	13.48	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			785.42480	851.148	13.48	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Future			132.61200			147.78320			0.00	0	24,000
Total CF CANDO CAGH Future											0.00	0	24,000
CF CANDCOn	14/09/2015	Foreign Exchange Option	159.99	Call				0.00000	0.000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			12.20680	27.378		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			12.21680	27.388		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			12.22680	27.398		0.00	0	0
Total CF CANDO CAGH Option											0.00	0	0
Total CF CANDO CAGH											0.00	0	24,000
CF CANDCO	On	06/08/2015	Foreign Exchange Future			87.66670		81.77160			0.00	0	10,000
Total CF CANDO CAGI Future											0.00	0	10,000
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Call			13.78160	19.677		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Call			13.77160	19.667		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Call			13.76160	19.657		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Put			0.00000	0.000		0.00	0	0
Total CF CANDO CAGI Option											0.00	0	0
Total CF CANDO CAGI											0.00	0	10,000
CHF / R	On	14/09/2015	Foreign Exchange Future			12.98660		13.12260			0.00	0	1,582
CHF / R	On	11/12/2015	Foreign Exchange Future			13.23270		13.37170			0.00	0	7,188
Total CHF / R Future											0.00	0	8,770
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			439.28650	333.583	10.72	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			106.68650	136.983	10.72	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			432.45510	327.659	10.74	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			109.85510	141.059	10.74	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			425.68850	321.808	10.75	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			113.08850	145.208	10.75	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			246.32340	199.977	14.17	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			864.62340	957.277	14.17	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			244.09590	198.056	14.19	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			872.39590	965.356	14.19	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			241.88750	196.155	14.21	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			880.18750	973.454	14.21	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,770
CNH / R	On	14/09/2015	Foreign Exchange Future			1.99530		2.00480			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.01310		2.02280			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			350.26770	384.181	11.24	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			353.19340	296.502	11.37	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			405.19340	443.502	11.37	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			452.47310	387.035	11.26	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			304.47310	334.035	11.26	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			398.26770	337.181	11.24	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			799.98770	726.811	11.93	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			471.98770	495.811	11.93	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			747.09970	673.611	11.93	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			519.09970	542.611	11.93	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			696.80910	628.341	12.03	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			568.80910	597.341	12.03	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.81550		1.83350			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.84870		1.86690			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,021.44610	859.049	12.75	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			86.44610	104.049	12.75	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			939.04460	781.068	12.71	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			104.04460	126.068	12.71	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			860.92040	706.472	12.68	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			125.92040	151.472	12.68	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			218.28100	185.076	14.27	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,549.28100	1,698.076	14.27	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			202.83820	172.103	14.41	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,633.83820	1,785.104	14.41	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			234.96970	199.115	14.13	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,465.96970	1,612.115	14.13	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12090		0.12090			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12050		0.12050			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12050		0.12050			0.00	0	0
Total KES / R Future											0.00	0	1,883
Total KES / R											0.00	0	1,883

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06010		0.06020			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05570		0.05590			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05370		0.05400			0.00	0	0
Total NGN / R Future											0.00	0	114,200
Total NGN / R											0.00	0	114,200
NZ\$ / R	On	22/07/2015	Foreign Exchange Future			8.05850		8.09440			0.00	0	8,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.10210		8.13750			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.17520		8.21090			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.26150		8.29560			0.00	0	0
Total NZ\$ / R Future											0.00	0	8,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Put			283.02020	314.145	18.23	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Call			6.29610	2.163	18.49	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Put			301.89610	333.663	18.49	0.00	0	8,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Call			8.74400	3.235	17.97	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Put			264.34400	294.735	17.97	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Call			8.05510	2.925	18.10	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Put			273.65510	304.425	18.10	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Call			7.42020	2.645	18.23	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			2.21320	1.446	12.31	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			954.71320	989.346	12.31	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.13370	1.393	12.35	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			964.63370	999.294	12.35	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.05750	1.343	12.40	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			974.55750	1,009.243	12.40	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			41.31650	35.670	13.24	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			920.41650	950.470	13.24	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			40.56440	35.014	13.27	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			929.66440	959.814	13.27	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			39.82760	34.371	13.30	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			938.92760	969.171	13.30	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			106.88270	98.161	13.83	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			951.28270	976.661	13.83	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			105.64790	96.962	13.86	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			960.04790	985.462	13.86	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			104.36280	95.781	13.88	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			968.76280	994.281	13.88	0.00	0	0
Total NZ\$ / R Option											0.00	0	8,000
Total NZ\$ / R											0.00	0	16,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.08610		1.09110			0.00	0	700
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08770		1.09270			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.08990		1.09500			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future											0.00	0	700
Total QUANTO € / \$											0.00	0	700
RAIN	On	14/09/2015	Foreign Exchange Future			21,781.68000		21,919.91000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.62740		4.63870			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.59150		4.60380			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			108.26640	99.852	12.27	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			79.56640	82.452	12.27	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			119.94370	111.153	12.34	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			71.24370	73.753	12.34	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			114.02230	105.417	12.31	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			75.32230	78.017	12.31	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			212.51110	202.506	12.72	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			98.71110	101.006	12.72	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			206.14060	196.248	12.69	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			102.34060	104.748	12.69	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			199.86890	190.090	12.65	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			106.06890	108.590	12.65	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.58700		1.55940			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.53970		1.51460			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											0.00	0	130
Total Futures											383847054.30	29,911	1,020,330
Total Options											1593718.50	15,000	1,709,868
Grand Total:											385,440,772.80	44,911	2,730,198