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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/07/2015 Foreign Exchange Future			12.37220		12.34210			0.00	0	0
\$ / R On 24/07/2015 Foreign Exchange Future			12.37220		12.34220			0.00	0	3,424
\$ / R On 27/07/2015 Foreign Exchange Future			12.37640		12.34840			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.38060		12.35250			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.41020		12.38220			0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.41230		12.38430			0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.43760		12.40980			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.43980		12.41190			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.44190		12.41400			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.45030		12.42250			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.47140		12.44360			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.47980		12.45210			243,106,504.00	19,480	553,690
\$ / R On 28/09/2015 Foreign Exchange Future			12.50950		12.48190			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.51380		12.48620			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.57450		12.54680			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.63670		12.60930			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.66560		12.63830			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.67220		12.64500			103,544,546.20	8,171	144,286
\$ / R On 21/12/2015 Foreign Exchange Future			12.69440		12.66740			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.74550		12.71870			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.77660		12.75000			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	12/02/2016	Foreign Exchange Future			12.81220		12.78580			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.84110		12.81480			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.87450		12.84830			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.88120		12.85510			0.00	0	10,095
\$ / R	On	29/03/2016	Foreign Exchange Future			12.91450		12.88860			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.97690		12.95120			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.04770		13.02250			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.07050		13.04550			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.07740		13.05240			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.08650		13.06160			0.00	0	4,345
\$ / R	On	28/06/2016	Foreign Exchange Future			13.12080		13.09610			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.18670		13.16230			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.24960		13.22550			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			13.30000		13.27600			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.31890		13.29490			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.37760		13.35380			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.44690		13.42320			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.48040		13.45690			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.49090		13.46740			0.00	0	0
Total \$ / R Future											346,651,050.20	27,651	726,236
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			8.87030	7.605	17.59	0.00	0	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			166.77030	135.405	17.59	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			10.95140	11.614	15.73	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			188.75140	159.414	15.73	0.00	0	0
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Call			43.17660	49.367	11.20	0.00	0	5,000
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Put			104.77660	82.967	11.20	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,552.50000	1,580.600	19.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	19.16	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,202.51300	1,230.609	20.49	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.01300	0.009	20.49	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			7.34290	7.543	13.11	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			364.84290	336.943	13.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			1.21010	1.140	14.98	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			618.71010	590.540	14.98	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.19960	0.213	59.89	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,797.69960	3,769.613	59.89	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			212.81790	230.146	11.46	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			80.61790	69.946	11.46	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			91.79600	99.276	12.03	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			227.49600	206.977	12.03	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			144.45230	150.913	11.88	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			234.65230	213.313	11.88	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			321.23530	338.450	11.53	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			81.43530	70.850	11.53	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	26/08/2015	Foreign Exchange Option	13.11	Call			34.33440	35.113	14.60	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			732.43440	705.313	14.60	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,265.34410	1,293.001	14.06	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			1.34410	1.101	14.06	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			49.32670	51.096	13.95	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			605.32670	579.196	13.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.01880	0.042	24.91	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,086.01880	4,058.142	24.91	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,614.32220	1,642.163	15.33	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.32220	0.263	15.33	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			259.97450	274.299	11.61	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			137.47450	123.999	11.61	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			385.76710	403.162	11.66	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			102.16710	91.762	11.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,453.96570	1,481.582	13.78	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.86570	1.782	13.78	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,285.08580	1,312.586	13.03	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			2.98580	2.786	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,255.34860	1,282.819	12.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.76670	1.692	13.86	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,047.90000	6,020.200	18.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,892.68330	1,920.396	15.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.58330	0.596	15.71	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,852.74640	1,880.456	15.54	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.64640	0.656	15.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,473.86670	1,501.492	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,859.02140	1,832.067	19.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			9.16730	9.818	19.55	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,007.06730	1,980.018	19.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			7.81370	8.396	20.03	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,135.71370	2,108.596	20.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00000	0.000	18.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			878.83320	853.073	14.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			41.90420	43.578	15.47	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			989.80420	963.778	15.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			16.85160	17.862	17.89	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,564.75160	1,538.062	17.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			11.12140	11.867	19.00	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			716.99540	692.147	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			63.39460	65.719	14.41	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			761.29460	735.919	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			53.53540	55.554	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			851.43540	825.754	14.83	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			50.93320	52.873	14.96	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			630.63570	606.605	13.85	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			74.07720	77.391	14.07	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			681.97720	657.591	14.07	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	13.07	Call			72.79410	75.989	14.11	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			690.69410	666.189	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			69.09540	71.947	14.22	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			430.26220	407.876	12.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			120.45290	125.360	13.10	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			468.35290	445.560	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			99.77780	103.997	13.47	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			547.67780	524.197	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			82.73570	86.405	13.85	0.00	0	7,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			336.93590	315.841	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			153.88900	159.953	12.61	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			371.78900	350.153	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			145.44040	151.208	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			393.34040	371.408	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			132.36220	137.676	12.91	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			265.39700	245.710	12.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			192.64970	200.114	12.16	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			290.54970	270.314	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			175.48750	182.324	12.35	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			323.38750	302.524	12.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			169.03590	175.641	12.42	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			224.40200	208.424	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			219.31400	228.815	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			247.21400	229.015	11.95	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			211.37030	219.528	11.98	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			259.27030	239.728	11.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			207.49700	215.510	12.01	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			130.62490	118.918	11.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			310.53140	325.081	11.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			158.43140	145.281	11.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			256.24600	268.760	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			204.14600	188.960	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			236.50200	248.224	11.91	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			87.92190	78.839	11.57	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			418.87310	436.897	11.60	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			96.77310	87.097	11.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			371.85440	388.464	11.67	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			119.75440	108.664	11.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			352.72490	368.718	11.70	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			71.94170	64.008	11.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			469.11880	488.507	11.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			77.01880	68.707	11.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			454.44290	473.450	11.55	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			82.34290	73.650	11.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			440.02190	458.639	11.57	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			25.08940	22.574	11.67	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			681.79960	706.600	11.57	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	11.80	Put			29.69960	26.800	11.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			514.61420	535.116	11.47	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			62.51420	55.316	11.47	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			484.04170	503.808	11.51	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			11.95360	10.621	12.09	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			866.95180	893.044	11.97	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			14.85180	13.245	11.97	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			848.05180	874.042	11.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			15.95180	14.242	11.93	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			727.18940	752.374	11.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			9.94500	8.809	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			962.42020	988.946	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			10.32020	9.146	12.17	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			952.80800	979.296	12.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			10.70800	9.496	12.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			924.05360	950.421	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			3.24860	3.019	12.89	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,215.90960	1,243.164	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			3.80960	3.364	12.72	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,166.73910	1,193.856	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			4.63910	4.056	12.59	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			972.04500	998.609	12.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			75.75550	78.527	14.76	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			863.85550	839.027	14.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			28.88290	30.203	17.54	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,546.98290	1,520.703	17.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			3.73930	4.079	27.89	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			11.04420	10.392	12.33	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,321.83930	4,294.580	27.89	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,683.96950	1,711.521	14.26	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			2.06950	2.021	14.26	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,336.92090	1,364.341	12.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			5.02090	4.841	12.97	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,092.94420	1,119.892	12.33	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			162.93610	168.998	13.11	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			476.73610	455.198	13.11	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			12.38760	12.384	27.26	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,445.58760	4,417.884	27.26	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,752.20500	1,779.527	13.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			5.40500	5.027	13.81	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,408.81860	1,435.654	12.86	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			12.01860	11.154	12.86	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			98.38900	100.663	15.66	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,111.58900	1,086.163	15.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			114.92690	116.792	16.42	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,355.62690	1,330.092	16.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			16.93690	16.702	26.65	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	17.45	Put			4,857.63690	4,830.002	26.65	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,819.06590	1,845.999	13.75	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			9.76590	9.299	13.75	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,479.13460	1,505.497	12.94	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			19.83460	18.797	12.94	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			548.64790	563.723	12.31	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			250.34790	238.123	12.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			176.83660	167.632	12.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			665.43260	683.277	12.06	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			180.43260	171.077	12.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			812.19060	832.906	11.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			117.19060	110.706	11.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			773.21700	793.371	11.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			128.21700	121.171	11.81	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			745.21910	764.817	11.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			140.21910	132.617	11.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			975.47740	998.149	12.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			80.47740	75.949	12.07	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			933.62740	955.850	12.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			88.62740	83.650	12.02	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			851.94730	873.192	11.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			106.94730	100.992	11.91	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,284.07670	1,309.133	12.43	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			39.07670	36.933	12.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,104.65120	1,128.501	12.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			59.65120	56.301	12.22	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,095.88200	1,119.661	12.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			60.88200	57.461	12.21	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,712.19330	1,738.331	13.42	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			17.19330	16.132	13.42	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,663.86370	1,689.914	13.31	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			18.86370	17.714	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,472.23350	1,497.858	12.87	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			27.23350	25.658	12.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,495.64770	3,522.838	17.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.64770	0.638	17.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,445.70750	3,472.895	17.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.70750	0.695	17.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,395.77270	3,422.956	17.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.77270	0.756	17.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			55.27960	55.501	23.10	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,210.27960	3,183.301	23.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			53.24170	53.386	26.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,908.24170	3,881.186	26.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.97460	0.952	26.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,125.97460	8,098.752	26.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			70.53400	71.089	19.15	0.00	0	8,200

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	14.84	Put			2,265.53400	2,238.889	19.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			65.37220	65.833	19.52	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,390.37220	2,363.633	19.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			64.26500	64.705	19.61	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,419.26500	2,392.505	19.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			185.61990	189.009	15.28	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,040.61990	1,016.809	15.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			162.62440	165.359	15.75	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,177.62440	1,153.159	15.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			95.36630	96.424	17.81	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,820.36630	1,794.224	17.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			224.48880	229.023	14.62	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			859.48880	836.823	14.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			202.12820	205.991	14.98	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			957.12820	933.791	14.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			195.31060	198.977	15.10	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			990.31060	966.777	15.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			276.95020	283.202	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			681.95020	661.002	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			264.41780	270.261	14.11	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			719.41780	698.061	14.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			241.28570	246.372	14.40	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			796.28570	774.172	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			331.15370	339.161	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			546.15370	526.961	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			318.81790	326.430	13.54	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			573.81790	554.230	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			290.17110	296.853	13.83	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			645.17110	624.653	13.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			440.62570	452.143	12.71	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			365.62570	349.943	12.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			436.04230	447.405	12.72	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			371.04230	355.205	12.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			426.99130	438.055	12.75	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			381.99130	365.855	12.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			652.75230	670.296	12.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			187.75230	178.096	12.09	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			640.24980	657.491	12.12	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			195.24980	185.291	12.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			445.25320	456.920	12.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			360.25320	344.720	12.69	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			704.53170	723.266	11.97	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			159.53170	151.066	11.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			671.83660	689.832	12.05	0.00	0	1,650
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			19.50010	19.825	26.11	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,222.10010	5,195.425	26.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,554.66320	1,580.128	13.01	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	21/12/2015	Foreign Exchange Option	11.14	Put			27.26320	25.728	13.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,545.13090	1,570.582	12.99	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			27.73090	26.182	12.99	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			125.12920	126.603	17.08	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,607.72920	1,582.203	17.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,882.59520	1,908.485	13.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			15.19520	14.085	13.76	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			387.77790	395.169	13.59	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			599.07790	579.669	13.59	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			366.55460	372.901	14.08	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			726.55460	706.301	14.08	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			148.20440	149.444	17.72	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,878.20440	1,852.844	17.72	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,060.12050	1,082.464	12.15	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			110.12050	105.864	12.15	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			407.82760	415.189	13.70	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			627.82760	608.589	13.70	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,270.27660	1,292.606	12.30	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			84.47660	80.406	12.30	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			110.92910	109.672	19.91	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,725.12910	2,697.472	19.91	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			157.53550	158.953	18.44	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,182.73550	2,157.853	18.44	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,137.96770	1,159.228	12.24	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			123.16770	118.128	12.24	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			696.20760	708.766	12.81	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			377.90760	364.266	12.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			45.23470	43.833	13.33	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,390.91250	1,414.684	12.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			85.81250	83.484	12.36	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,184.26450	1,205.095	12.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			129.16450	123.895	12.24	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,389.28820	7,363.044	25.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			204.08680	206.418	17.76	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,938.98680	1,915.218	17.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			138.91600	135.325	20.92	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,033.81600	3,004.125	20.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,850.33470	1,875.033	13.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,782.11180	3,752.185	24.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			948.83760	968.405	12.21	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			203.73760	197.205	12.21	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			287.09430	291.038	16.20	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,371.99430	1,349.838	16.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			14.38820	14.244	25.09	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,690.29920	1,667.258	17.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			999.78360	1,019.639	12.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			184.68360	178.439	12.22	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	14/03/2016	Foreign Exchange Option	12.05	Call			992.42130	1,012.238	12.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			187.32130	181.038	12.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			137.21180	133.385	24.05	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			189.98940	183.663	12.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,160.41490	1,181.124	12.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			135.31490	129.924	12.24	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,097.89070	1,118.275	12.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			152.79070	147.075	12.23	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			235.39920	238.458	17.11	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,067.23140	1,087.454	12.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			162.13140	156.254	12.23	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			985.08940	1,004.863	12.22	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,221.84150	1,241.423	12.19	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			133.24150	126.923	12.19	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			168.53400	170.142	19.18	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,529.93400	2,505.642	19.18	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,292.15530	1,310.951	12.18	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			140.95530	134.051	12.18	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			181.03030	177.833	19.95	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,889.83030	2,860.933	19.95	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			215.28220	213.434	21.67	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,322.78220	3,295.734	21.67	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,372.36830	1,391.250	12.27	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			149.86830	143.550	12.27	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			260.96450	252.048	12.46	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			246.52060	247.859	19.37	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,651.02060	2,627.359	19.37	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,106.46450	1,122.548	12.46	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			608.93440	615.610	14.67	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			866.53440	848.210	14.67	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			615.06500	621.843	14.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			852.66500	834.443	14.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			611.99190	618.714	14.65	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			859.59190	841.314	14.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			620.96060	627.579	14.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			859.36060	841.079	14.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			617.88990	624.458	14.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			866.28990	847.958	14.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			307.60510	309.434	18.26	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,176.00510	2,152.934	18.26	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,151.35800	1,168.123	12.46	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			249.75800	241.623	12.46	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			624.05180	630.722	14.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			852.45180	834.222	14.63	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,450.43470	1,469.922	12.24	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			154.33470	149.122	12.24	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			250.77560	251.193	23.28	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	28/06/2016	Foreign Exchange Option	16.62	Put			3,774.67560	3,750.393	23.28	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,524.68890	1,545.622	12.38	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			162.38890	158.922	12.38	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			280.95910	280.946	24.68	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,248.65910	4,224.246	24.68	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			259.96700	259.664	24.67	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,734.46700	4,710.064	24.67	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,600.50470	1,619.290	12.52	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			175.00470	169.690	12.52	0.00	0	250
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			823.18640	822.091	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,047.58640	1,046.491	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			829.51620	828.423	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,033.91620	1,032.823	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			826.34020	825.246	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,040.74020	1,039.646	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			841.80540	848.330	14.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			855.80540	838.330	14.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			838.54740	845.014	14.77	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			862.54740	845.014	14.77	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			835.09190	841.511	14.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			869.09190	851.511	14.80	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,677.23010	1,696.240	12.56	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			182.33010	177.340	12.56	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			239.82850	239.827	24.42	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,194.92850	5,170.927	24.42	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,743.27280	1,764.150	12.68	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			189.47280	186.550	12.68	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			221.00640	220.390	24.22	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,637.20640	5,612.790	24.22	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			197.57590	204.338	24.16	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,174.37590	6,157.438	24.16	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,819.44080	1,840.225	12.72	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			196.24080	193.325	12.72	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,285.89120	1,298.220	13.37	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			488.99120	477.820	13.37	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,296.63360	1,309.055	13.34	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			479.73360	468.655	13.34	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,291.24800	1,303.626	13.36	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			484.34800	473.226	13.36	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,024.71960	1,030.626	14.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			867.31960	849.726	14.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			182.82610	182.603	23.73	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,525.42610	6,501.703	23.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,862.64920	1,881.974	12.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			195.24920	191.074	12.59	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,031.64340	1,037.711	14.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			854.24340	836.811	14.72	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	19/12/2016	Foreign Exchange Option	13.30	Call			1,028.17520	1,034.159	14.74	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			860.77520	843.259	14.74	0.00	0	0
Total \$ / R Option											0.00	0	1,468,948
Total \$ / R											346,651,050.20	27,651	2,195,184
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.47980		12.45210			1,535,015.40	123	889
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.67220		12.64500			823,693.00	65	96
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.88120		12.85510			0.00	0	73
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.08650		13.06160			0.00	0	0
Total \$ / R MAXI Future											2,358,708.40	188	1,058
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			78,250.81560	80,809.770	11.79	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			2,040.81560	1,829.770	11.79	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			77,322.95800	79,875.563	11.77	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			2,112.95800	1,895.563	11.77	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			76,397.31160	78,943.413	11.75	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			2,187.31160	1,963.413	11.75	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			88,428.33230	90,593.260	11.95	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			9,928.33230	9,373.260	11.95	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			90,062.16220	92,246.656	11.97	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			9,562.16220	9,026.656	11.97	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			89,243.95670	91,418.618	11.96	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			9,743.95670	9,198.618	11.96	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			77,569.49530	78,941.330	12.50	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			31,059.49530	29,821.330	12.50	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			77,028.73540	78,392.472	12.52	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			31,518.73540	30,272.472	12.52	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			76,491.15840	77,846.843	12.54	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			31,981.15840	30,726.843	12.54	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			57,976.40570	58,571.836	14.97	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			95,816.40570	93,921.836	14.97	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			57,696.49610	58,287.325	15.00	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			96,536.49610	94,637.325	15.00	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			57,418.43440	58,005.185	15.02	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			97,258.43440	95,355.185	15.02	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											2,358,708.40	188	1,058
£ / R	On	14/09/2015	Foreign Exchange Future			19.50360		19.36790			35,106,480.00	1,800	27,855
£ / R	On	11/12/2015	Foreign Exchange Future			19.79260		19.65610			0.00	0	4,308
£ / R	On	14/03/2016	Foreign Exchange Future			20.10980		19.97390			0.00	0	405
£ / R	On	13/06/2016	Foreign Exchange Future			20.42240		20.28710			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 Future											35,106,480.00	1,800	32,568
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,387.90000	8,523.600	25.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	25.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,385.94620	1,518.391	12.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			18.04620	14.791	12.06	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,229.97670	1,361.548	11.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			22.07670	17.948	11.40	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			556.66860	654.392	9.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			128.76860	90.792	9.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			549.58410	646.670	9.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			131.68410	93.070	9.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			542.54940	638.991	9.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			134.64940	95.391	9.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			48.95830	54.378	11.30	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,181.05830	1,050.778	11.30	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			909.36430	1,031.913	9.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			41.46430	28.313	9.99	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,287.38870	1,402.529	10.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			131.28870	109.929	10.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,279.09160	1,393.961	10.90	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			132.99160	111.361	10.90	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			327.28070	361.319	11.85	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,001.18070	898.719	11.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,579.44470	1,702.465	11.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			83.34470	69.864	11.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,295.70100	1,411.113	10.92	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			129.60100	108.513	10.92	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			235.16820	259.872	12.53	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,349.06820	1,237.272	12.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,841.32280	1,969.117	11.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			55.22280	46.517	11.48	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,165.13400	1,250.498	11.05	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			381.23400	330.698	11.05	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,159.00220	1,244.056	11.06	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			385.10220	334.256	11.06	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,152.89410	1,237.644	11.06	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			388.99410	337.844	11.06	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			863.94140	916.268	12.30	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,066.84140	983.868	12.30	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			860.56960	912.669	12.32	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,073.46960	990.269	12.32	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			857.20620	909.088	12.33	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,080.10620	996.688	12.33	0.00	0	0
Total £ / R Option											0.00	0	99,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R											35,106,480.00	1,800	132,448
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10066		0.10055			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10236		0.10226			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10430		0.10421			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,058.82800	1,069.116	14.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.02800	3.616	14.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			213.21100	213.370	11.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			158.41100	147.870	11.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			18.40190	17.564	15.26	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			963.60190	952.064	15.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,238.62130	1,247.471	11.87	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			13.12130	11.870	11.87	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			433.33890	436.954	12.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			207.83890	201.354	12.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			124.94590	124.944	14.96	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			899.44590	889.344	14.96	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			657.72720	662.516	12.59	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			236.52720	232.316	12.59	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			274.72690	275.681	14.87	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			853.52690	845.481	14.87	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			126.88320	126.700	17.26	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,705.68320	1,696.500	17.26	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			13.60450		13.62300			8,842,925.00	650	37,239
€ / R	On	21/09/2015	Foreign Exchange Future			13.62190		13.64060			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.71180		13.73100			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			13.83470		13.85490			304,363.40	22	35,896
€ / R	On	25/01/2016	Foreign Exchange Future			13.95670		13.97800			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.09230		14.11460			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.35330		14.37810			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.62250		14.64850			0.00	0	0
Total € / R Future											9,147,288.40	672	76,335
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			659.59290	644.137	10.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			36.59290	39.637	10.91	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			633.90250	618.652	10.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			32.23200	31.570	13.76	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			1,009.23200	1,027.070	13.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			18.72180	18.792	14.78	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			24.76480	27.173	10.92	0.00	0	7,500

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	12.92	Call			729.84090	713.870	10.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			26.84090	29.370	10.91	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			9.13550	9.963	15.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,636.13550	1,655.463	15.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			8.94720	9.786	15.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			40.90250	44.151	10.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			49.05930	47.371	13.02	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			806.05930	822.871	13.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			13.27030	14.451	11.41	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			747.76480	731.673	10.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,645.94720	1,665.286	15.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,295.72180	1,314.292	14.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			9.32800	10.143	15.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,626.32800	1,645.643	15.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,366.19580	1,347.847	12.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			3.19580	3.347	12.49	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			936.27030	918.951	11.41	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			66.27370	63.970	12.86	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			765.67370	782.070	12.86	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			65.01030	62.857	12.90	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			774.41030	790.957	12.90	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			27.58510	27.341	14.51	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,236.98510	1,255.441	14.51	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			67.56170	65.103	12.83	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			756.96170	773.203	12.83	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			139.42480	135.334	12.90	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			758.42480	773.534	12.90	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			69.02190	67.967	14.50	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,258.02190	1,276.167	14.50	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			143.20640	138.997	12.85	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			742.20640	757.197	12.85	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			141.30350	137.154	12.88	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			750.30350	765.354	12.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,907.25020	2,887.065	15.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.35020	2.365	15.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			909.12460	891.829	11.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			104.22460	107.129	11.25	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			393.72370	382.921	12.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			438.82370	448.221	12.02	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			44.69360	44.227	18.17	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,689.79360	2,709.527	18.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			138.13980	134.610	14.53	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,273.23980	1,289.910	14.53	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			136.92770	133.439	14.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,282.02770	1,298.739	14.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			135.72840	132.277	14.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,290.82840	1,307.577	14.58	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	14.92	Call			232.48980	226.312	14.23	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,174.48980	1,189.612	14.23	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			291.44470	283.697	13.57	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			933.44470	946.997	13.57	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			289.19270	281.496	13.59	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			941.19270	954.796	13.59	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			244.80650	238.318	14.08	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,116.80650	1,131.618	14.08	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			293.72080	285.921	13.55	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			925.72080	939.221	13.55	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			505.16690	513.947	12.41	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			615.38500	601.952	12.43	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			510.78500	519.652	12.43	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			624.17860	610.571	12.39	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			499.57860	508.271	12.39	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			619.76690	606.247	12.41	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			782.32180	771.452	12.85	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			604.22180	618.152	12.85	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			466.25130	458.584	14.83	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,923.54950	1,941.750	16.19	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,328.15130	1,345.284	14.83	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			464.11570	456.477	14.85	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,336.01570	1,353.177	14.85	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			461.99870	454.379	14.86	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,343.89870	1,361.079	14.86	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			341.64950	335.050	16.19	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			765.17740	756.645	14.33	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,066.67740	1,084.145	14.33	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			762.06730	753.556	14.34	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,073.56730	1,091.056	14.34	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			768.30400	759.757	14.31	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,059.80400	1,077.257	14.31	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											9,147,288.40	672	214,375
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.17650		9.23360			18,353.00	2	2,795
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.27470		9.33430			0.00	0	8,628
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.38750		9.44760			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.50120		9.56260			0.00	0	0
Total AU\$ / R Future											18,353.00	2	13,298
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,110.40750	1,166.548	14.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.90020	2.967	14.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,120.30020	1,176.467	14.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.79630	2.889	14.53	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
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,130.19630	1,186.389	14.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			4.00750	3.048	14.44	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.35860	3.203	16.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,087.08720	2,027.363	16.76	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.78720	2.663	16.76	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,037.35940	1,977.620	16.54	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			3.05940	2.920	16.54	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,987.65860	1,927.903	16.31	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			347.19870	315.995	12.06	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			389.59870	418.495	12.06	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			343.31370	312.414	12.08	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			395.71370	424.914	12.08	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			339.47140	308.871	12.11	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			401.87140	431.371	12.11	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			276.64360	257.355	13.46	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			804.04360	846.155	13.46	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			274.37100	255.253	13.48	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			811.77100	854.053	13.48	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			278.93940	259.478	13.43	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			796.33940	838.278	13.43	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											18,353.00	2	13,298
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.58030		9.62570			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.72340		9.76980			0.00	0	0
Total CAD/ R Future											0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			156.64490	131.503	10.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			170.94490	191.203	10.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			151.98990	127.828	10.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			176.28990	197.528	10.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			147.93890	124.244	10.90	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			182.23890	203.944	10.90	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			92.05770	83.232	13.49	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			822.25770	859.832	13.49	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			90.74980	82.060	13.52	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			830.94980	868.660	13.52	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			93.38520	84.425	13.46	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			813.58520	851.025	13.46	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Future			143.54760		137.59350			0.00	0	24,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAGH Future								0.00	0	24,000
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Put			22.39650	16.442		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Put			22.40650	16.452		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Put			22.41650	16.462		0.00	0	0
Total CF CANDO CAGH Option								0.00	0	0
Total CF CANDO CAGH								0.00	0	24,000
CF CANDCO n 06/08/2015 Foreign Exchange Future			93.66180		94.51820			0.00	0	10,000
Total CF CANDO CAGI Future								0.00	0	10,000
CF CANDCO n 06/08/2015 Foreign Exchange Option	67.99	Call			26.52820	25.672		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	67.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Call			26.51820	25.662		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.01	Call			26.50820	25.652		0.00	0	0
CF CANDCO n 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			12.98770		13.03580			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.23200		13.28220			0.00	0	7,229
Total CHF / R Future								0.00	0	8,811
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			361.75990	331.244	11.04	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			115.95990	133.544	11.04	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			355.41700	325.218	11.05	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			119.61700	137.518	11.05	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			349.14690	319.266	11.07	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			123.34690	141.566	11.07	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			203.52200	192.158	14.14	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			911.32200	950.159	14.14	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			201.51020	190.246	14.16	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			919.31020	958.246	14.16	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			199.51980	188.351	14.18	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			927.31980	966.351	14.18	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,811

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00170		1.99830			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.01980		2.01650			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			344.99930	354.697	11.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			361.99930	337.697	11.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			302.97050	311.293	11.41	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			419.97050	394.293	11.41	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			396.72680	408.102	11.31	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			313.72680	291.102	11.31	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			736.98780	752.618	11.86	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			471.98780	454.618	11.86	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			682.26770	696.819	11.85	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			517.26770	498.819	11.85	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			635.88850	649.417	11.95	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			570.88850	551.417	11.95	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			1.82650		1.82920			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.85970		1.86260			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			972.96750	943.912	13.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			80.96750	78.912	13.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			890.97620	862.006	12.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			98.97620	97.006	12.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			813.50150	784.959	13.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			121.50150	119.959	13.03	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,494.38470	1,514.658	14.03	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			205.01480	196.818	14.18	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,579.01480	1,599.818	14.18	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			190.81830	183.120	14.32	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,664.81830	1,686.120	14.32	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			220.38470	211.658	14.03	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			0.12210		0.12040			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12140		0.12000			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12130		0.12000			0.00	0	0
Total KES / R Future											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
Total KES / R								0.00	0	1,883
NGN / R On 14/09/2015 Foreign Exchange Future			0.06080		0.06050			0.00	0	17,500
NGN / R On 11/12/2015 Foreign Exchange Future			0.05730		0.05660			0.00	0	76,700
NGN / R On 14/03/2016 Foreign Exchange Future			0.05500		0.05420			0.00	0	0
Total NGN / R Future								0.00	0	94,200
Total NGN / R								0.00	0	94,200
NZ\$ / R On 22/07/2015 Foreign Exchange Future			8.12110		8.19470			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.16990		8.23700			0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.24250		8.31160			0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Future			8.32900		8.39940			0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.39	Call			0.54010	0.000	16.39	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.39	Put			195.84010	268.900	16.39	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.35	Call			1.24050	0.000	16.39	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.35	Put			156.54050	228.900	16.39	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.36	Call			1.00680	0.000	16.39	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.36	Put			166.30680	238.900	16.39	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.37	Call			0.81750	0.000	16.39	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.37	Put			176.11750	248.900	16.39	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Call			2.69150	2.226	12.76	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Put			855.69150	922.326	12.76	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Call			2.57870	2.137	12.80	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Put			865.57870	932.237	12.80	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Call			2.47250	2.052	12.84	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Put			875.47250	942.151	12.84	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			46.29800	41.477	13.26	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			824.69800	888.977	13.26	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			45.47480	40.757	13.29	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			833.87480	898.257	13.29	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			44.66870	40.013	13.32	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			843.06870	907.513	13.32	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Call			117.16490	107.675	13.74	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Put			857.76490	918.675	13.74	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Call			115.79430	106.436	13.77	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Put			866.39430	927.436	13.77	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Call			114.44330	105.216	13.80	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Put			875.04330	936.216	13.80	0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	0
QUANTO €On 14/09/2015 Foreign Exchange Future			1.09010		1.09400			0.00	0	700

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €	On 11/12/2015	Foreign Exchange Future			1.09170		1.09570			0.00	0	0
QUANTO €	On 14/03/2016	Foreign Exchange Future			1.09400		1.09800			0.00	0	0
Total QUANTO € / \$ Future										0.00	0	700
Total QUANTO € / \$										0.00	0	700
RAIN	On 14/09/2015	Foreign Exchange Future			21,875.20000		21,852.08000			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			4.53980		4.56230			0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Future			4.49950		4.52590			0.00	0	0
Total TRY / R Future										0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Call			66.28250	56.927	12.48	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Put			113.98250	127.127	12.48	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Call			74.32660	64.176	12.42	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Put			102.02660	114.376	12.42	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Call			70.21730	60.467	12.45	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Put			107.91730	120.667	12.45	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Call			159.86720	142.924	12.35	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Put			123.96720	133.424	12.35	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Call			154.28640	137.533	12.31	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Put			128.38640	138.033	12.31	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Call			148.81630	132.943	12.33	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Put			132.91630	143.443	12.33	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			1.59110		1.62490			0.00	0	130
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.53910		1.57390			0.00	0	0
Total ZMW / R Future										0.00	0	130
Total ZMW / R										0.00	0	130
Total Futures										393281880.00	30,313	993,541
Total Options										0.00	0	1,706,868
Grand Total:										393,281,880.00	30,313	2,700,409