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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/06/2015 Foreign Exchange Future			12.18860		12.09100			53,556,708.40	4,394	0
\$ / R On 29/06/2015 Foreign Exchange Future			12.22740		12.09110			0.00	0	0
\$ / R On 30/06/2015 Foreign Exchange Future			12.22740		12.08710			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.22930		12.09070			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.23650		12.09790			0.00	0	400
\$ / R On 07/07/2015 Foreign Exchange Future			12.23830		12.09970			0.00	0	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.25120		12.11280			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.26660		12.12800			0.00	0	3,096
\$ / R On 29/07/2015 Foreign Exchange Future			12.28640		12.14760			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.31650		12.17710			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.34440		12.20450			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.34650		12.20660			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.34860		12.20870			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.35720		12.21710			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.37850		12.23810			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.38700		12.24650			1,227,799,440.00	99,120	610,096
\$ / R On 28/09/2015 Foreign Exchange Future			12.41680		12.27580			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.42100		12.28010			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.48360		12.34110			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.54620		12.40200			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.57530		12.43030			0.00	0	276

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			12.58200		12.43680			405,618,516.00	32,238	129,875
\$ / R	On	21/12/2015	Foreign Exchange Future			12.60430		12.45860			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.68680		12.53990			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.72240		12.57520			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.75140		12.60390			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.78480		12.63690			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.79150		12.64360			0.00	0	7,479
\$ / R	On	29/03/2016	Foreign Exchange Future			12.82490		12.67660			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.88950		12.74020			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.96120		12.81060			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			12.98440		12.83330			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.99130		12.84010			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.00060		12.84920			0.00	0	3,520
\$ / R	On	28/06/2016	Foreign Exchange Future			13.03530		12.88330			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.09650		12.94490			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.15940		13.00840			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			13.20960		13.05920			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.22850		13.07830			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.28720		13.13760			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.35630		13.20740			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.38990		13.24130			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.40030		13.25190			0.00	0	0
Total \$ / R Future											1,686,974,664.40	135,752	779,549
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,291.00030	1,388.600	6.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.00030	0.000	6.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			941.00500	1,038.600	6.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.00500	0.000	6.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			0.23830	0.000	6.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			369.23830	271.400	6.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.00000	0.000	6.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,789.00000	3,691.400	6.79	0.00	0	0
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Call			4.06100	1.543	10.79	0.00	0	2,000
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Put			362.96100	224.143	10.79	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			459.63600	597.518	16.59	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			2.53600	0.118	16.59	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			3.80730	6.485	15.15	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			513.10730	377.185	15.15	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			306.00980	433.194	15.87	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			15.30980	3.894	15.87	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			22.62350	41.341	13.06	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			261.92350	142.041	13.06	0.00	0	10,000
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			93.15700	166.549	13.03	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			125.25700	60.049	13.03	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			29.05340	50.658	13.23	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			311.15340	194.158	13.23	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			91.25510	159.752	13.03	0.00	0	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			141.55510	71.452	13.03	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			124.39010	195.864	12.66	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			151.59010	84.664	12.66	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			138.64090	203.771	12.53	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			190.64090	117.171	12.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			49.34310	66.898	14.39	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			611.74310	490.498	14.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			27.62140	35.667	15.50	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			850.02140	719.267	15.50	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.01700	0.227	28.46	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,002.41700	3,863.827	28.46	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,348.47510	1,486.918	15.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.87510	0.518	15.69	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,001.36080	1,138.583	14.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			3.76080	2.183	14.39	0.00	0	250
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			199.52610	261.105	12.87	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			272.42610	194.605	12.87	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			277.49720	352.693	12.92	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			242.99720	178.293	12.92	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			160.59260	202.612	13.61	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			456.09260	358.212	13.61	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			63.06450	77.025	15.71	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			966.46450	840.525	15.71	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			3.42480	4.321	29.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,294.72480	4,155.721	29.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,413.41020	1,551.880	14.68	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			4.71020	3.281	14.68	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,072.01890	1,207.152	13.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			13.31890	8.552	13.51	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			79.30880	97.501	15.16	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			840.60880	718.901	15.16	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			242.20580	302.820	13.07	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			325.10580	245.620	13.07	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			337.89920	413.353	13.04	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			259.79920	194.853	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,071.52090	1,203.279	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			25.02090	16.279	13.29	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			810.58050	934.186	12.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			54.08050	37.186	12.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,260.91140	1,396.778	13.80	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			5.43410	3.729	15.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,280.23360	1,416.320	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			13.73360	9.320	13.86	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,082.06980	1,944.300	19.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			25.15080	27.264	20.17	0.00	0	48,000

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	14.45	Put			2,228.65080	2,090.264	20.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,691.42300	1,830.384	15.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			4.92300	3.384	15.12	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,651.93410	1,790.729	15.00	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			1,087.18160	960.961	16.09	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			70.50480	81.804	16.62	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,224.00480	1,094.804	16.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.71170	0.697	28.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,254.21170	6,113.697	28.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			28.56980	31.300	19.67	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			927.18330	805.576	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			99.98120	118.017	15.57	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			953.48120	831.017	15.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			22.63700	24.317	20.61	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,356.13700	2,217.316	20.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			83.68160	97.961	16.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			781.47700	666.375	14.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			112.97020	134.025	15.22	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			866.47020	747.025	15.22	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			37.60490	42.079	18.66	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,791.10490	1,655.079	18.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			103.68330	122.576	15.46	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			620.25270	514.384	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			155.88300	188.090	14.45	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			659.38300	551.090	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			94.15480	110.842	15.74	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			997.65480	873.842	15.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			127.97700	153.375	14.91	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			472.23270	377.640	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			0.00000	230.881	13.99	2,308,808.00	10,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			0.00000	443.881	13.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			104.95330	124.142	15.43	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			918.45330	797.142	15.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			166.75270	201.384	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			340.48670	263.627	13.24	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			250.59630	303.114	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			404.09630	316.114	13.38	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			145.76260	175.694	14.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			699.26260	588.694	14.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			218.73270	264.640	13.68	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			249.00670	186.688	13.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			330.46660	403.471	13.10	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			283.96660	216.471	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			185.82150	224.655	14.05	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			559.32150	457.655	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			286.98670	350.627	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			216.67660	159.572	12.91	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	12.08	Call			392.14350	474.049	12.94	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			225.64350	167.049	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			237.33310	287.128	13.50	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			430.83310	340.128	13.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			365.50670	443.688	13.01	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			119.76040	81.521	12.55	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			437.58000	525.435	12.83	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			191.08000	138.435	12.83	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			316.24330	387.051	13.14	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			299.74330	230.051	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			403.17660	486.572	12.91	0.00	0	3,717
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			70.87920	49.702	12.80	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			700.85580	819.322	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			74.35580	52.322	12.77	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			381.32690	461.741	12.96	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			234.82690	174.741	12.96	1,747,407.00	10,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			566.26040	668.521	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			55.45380	38.200	12.92	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			793.35760	916.238	12.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			56.85760	39.238	12.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			414.42650	499.313	12.88	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			207.92650	152.313	12.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			717.37920	836.702	12.80	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			27.96520	18.340	13.24	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			988.56680	1,118.237	13.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			32.06680	21.237	13.18	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			601.71330	709.316	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			105.21330	72.316	12.61	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			801.95380	925.200	12.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			14.41140	9.778	13.80	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,099.49380	1,231.870	13.33	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			22.99380	14.870	13.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			767.74660	889.495	12.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			61.24660	42.495	12.87	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,034.46520	1,165.341	13.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			11.55930	11.779	27.84	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,535.75930	4,394.979	27.84	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			928.99170	1,053.428	13.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			53.19170	36.628	13.05	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			107.11640	123.188	16.11	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			28.88030	18.897	13.33	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,101.31640	976.388	16.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			53.29680	58.879	18.49	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,777.49680	1,642.079	18.49	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,488.52790	1,625.450	14.27	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			12.72790	8.650	14.27	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,154.68030	1,285.697	13.33	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	30/09/2015	Foreign Exchange Option	12.80	Call			185.93300	218.531	14.66	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			705.83300	597.531	14.66	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			129.61340	144.419	16.94	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,348.51340	1,220.819	16.94	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			22.22180	23.818	27.38	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,661.12180	4,520.218	27.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,563.71070	1,699.505	14.27	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			22.61070	15.905	14.27	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,234.74450	1,364.934	13.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			43.64450	31.334	13.49	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,307.73930	1,438.795	13.57	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			55.73930	42.595	13.57	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			146.09370	159.367	17.64	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,594.09370	1,463.167	17.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			25.54890	27.863	26.83	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,073.54890	4,931.663	26.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,634.45780	1,770.034	14.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			32.45780	23.833	14.33	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			516.44110	585.531	13.72	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			426.14110	350.231	13.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			173.09490	135.571	13.05	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			823.50190	929.091	13.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			186.70190	147.091	13.03	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			756.76470	854.317	12.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			219.96470	172.317	12.99	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,134.43640	1,255.074	13.19	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			97.63640	73.074	13.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			973.49660	1,087.101	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			136.69660	105.101	13.11	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			965.72560	1,078.951	13.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			138.92560	106.951	13.10	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,534.35620	1,668.283	14.07	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			47.55620	36.283	14.07	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,487.89660	1,621.180	13.96	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			51.09660	39.180	13.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,304.74530	1,435.093	13.53	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			67.94530	53.093	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,289.33820	3,433.823	17.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.53820	1.823	17.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,239.59090	3,383.994	17.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.79090	1.994	17.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,189.86690	3,334.180	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			3.06690	2.180	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			89.17610	84.786	24.04	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,452.37610	3,302.786	24.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			72.31240	78.391	26.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,135.51240	3,996.391	26.82	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	20.77	Call			2.45200	2.594	26.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,335.65200	8,190.594	26.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			97.98040	102.565	20.12	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,501.18040	2,360.565	20.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			92.67230	95.800	20.46	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,625.87230	2,483.800	20.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			92.40230	94.337	20.54	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,655.60230	2,512.337	20.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			216.72200	237.886	16.62	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,279.92200	1,155.886	16.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			194.74320	212.573	17.05	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,417.94320	1,290.573	17.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			125.68610	133.955	18.91	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,058.88610	1,921.955	18.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			267.57500	296.634	15.81	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,030.77500	914.634	15.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			232.15660	255.681	16.35	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1,195.35660	1,073.681	16.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			225.81630	248.367	16.46	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,229.01630	1,106.367	16.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			310.23780	346.116	15.29	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			873.43780	764.116	15.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			298.72930	332.891	15.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			911.92930	800.891	15.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			287.86320	320.252	15.55	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			951.06320	838.252	15.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			590.67300	667.596	13.46	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			353.87300	285.596	13.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			437.49560	492.733	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			560.69560	470.733	14.16	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			434.01250	488.535	14.18	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			567.21250	476.535	14.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			642.16460	724.834	13.26	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			305.36460	242.834	13.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			615.94380	695.725	13.36	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			329.14380	263.725	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			610.81500	690.021	13.38	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			334.01500	268.021	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			726.63770	818.075	12.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			239.83770	186.075	12.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			697.49880	786.005	13.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			260.69880	204.005	13.06	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			674.89810	761.060	13.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			278.09810	219.060	13.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			859.89490	967.571	13.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			157.27150	168.680	18.26	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,848.67150	1,714.380	18.26	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	17.87	Call			30.26700	32.615	26.63	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,441.66700	5,298.315	26.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,699.76020	1,835.580	14.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			41.16020	31.280	14.37	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,384.35150	1,515.882	13.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			65.75150	51.582	13.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,375.25580	1,506.636	13.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			66.65580	52.336	13.61	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			382.93000	422.285	15.47	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			953.03000	845.485	15.47	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			179.09330	191.464	18.84	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			2,119.19330	1,984.664	18.84	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			947.56170	1,053.823	13.01	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			207.66170	167.023	13.01	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			418.87290	462.819	15.12	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			848.97290	746.019	15.12	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			150.44500	150.114	21.14	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,975.24500	2,827.714	21.14	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,136.79440	1,249.414	12.97	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			161.59440	127.014	12.97	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			187.05410	198.934	19.47	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,423.15410	2,287.534	19.47	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,021.62690	1,127.278	12.96	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			217.72690	175.878	12.96	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			663.86400	730.856	13.99	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			556.96400	476.057	13.99	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,178.91930	2,047.772	18.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,677.85770	1,806.307	13.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			84.25770	64.807	13.51	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,251.32580	1,364.610	12.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			157.72580	123.110	12.82	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			335.57480	274.613	13.07	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,066.53940	1,172.072	12.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			222.93940	180.572	12.93	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			20.29680	22.275	25.71	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,606.69680	7,460.775	25.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			232.51930	249.272	18.80	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			304.16760	251.058	13.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			178.09140	177.623	22.09	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,284.49140	3,136.123	22.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			173.18240	173.786	25.10	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,029.58240	3,882.286	25.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			869.17480	956.113	13.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			231.85070	188.534	12.94	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			312.20790	337.979	17.33	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,608.60790	1,486.479	17.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			262.59940	283.138	18.18	0.00	0	43,156

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	14.31	Put			1,928.99940	1,801.638	18.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			907.76760	1,002.558	13.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			269.91790	222.785	13.00	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			902.15170	995.840	13.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			308.55170	254.340	13.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			896.57320	989.147	13.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			312.97320	257.647	13.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,045.45070	1,150.034	12.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			990.39360	1,092.438	12.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			256.79360	210.938	12.98	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			963.51790	1,064.285	13.00	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,104.35280	1,208.660	12.89	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			227.75280	183.760	12.89	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			198.60920	209.757	20.17	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,772.00920	2,634.857	20.17	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,175.65640	1,279.255	12.87	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			235.45640	189.755	12.87	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			228.29870	225.618	21.17	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			3,148.09870	2,996.118	21.17	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			265.29150	258.896	22.69	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,584.69150	3,427.696	22.69	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,253.76370	1,356.072	12.82	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			243.16370	194.872	12.82	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			387.32930	327.445	13.21	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			282.22920	289.776	20.27	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,898.92920	2,755.376	20.27	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,020.62930	1,111.845	13.21	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			612.65870	658.882	15.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,072.55870	967.582	15.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			610.00000	655.937	15.71	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,079.90000	974.637	15.71	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			615.33900	661.851	15.67	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,065.23900	960.551	15.67	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			337.49430	353.725	19.18	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,418.29430	2,283.125	19.18	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			623.60480	670.408	15.66	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,064.40480	959.808	15.66	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			620.91280	667.433	15.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,071.71280	966.833	15.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			618.23750	664.470	15.71	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,079.03750	973.870	15.71	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,060.90370	1,153.402	13.15	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			371.70370	312.802	13.15	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,329.96790	1,431.299	12.69	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			246.66790	195.999	12.69	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			300.56790	294.024	24.12	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			4,037.26790	3,878.724	24.12	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	27/07/2016	Foreign Exchange Option	11.80	Call			1,398.85320	1,499.907	12.73	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			253.95320	203.407	12.73	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			295.03470	314.485	25.24	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,480.13470	4,347.985	25.24	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			264.41500	279.888	24.90	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,956.01500	4,820.488	24.90	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,468.34210	1,573.198	12.85	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			259.94210	213.798	12.85	0.00	0	250
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			854.35740	853.295	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,068.75740	1,067.695	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			851.23740	850.174	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,075.63740	1,074.574	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			857.49930	856.438	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,061.89930	1,060.838	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			817.93850	872.933	15.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,068.73850	973.333	15.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			824.07140	879.599	15.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,054.87140	959.999	15.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			820.99960	876.257	15.68	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,061.79960	966.657	15.68	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,542.70710	1,653.591	12.99	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			264.40710	225.092	12.99	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			243.12270	266.543	24.88	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,414.82270	5,288.043	24.88	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,607.18090	1,716.871	12.99	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			269.58090	229.671	12.99	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			227.91940	246.162	24.69	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,860.31940	5,728.962	24.69	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			206.11390	223.699	24.48	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,398.71390	6,267.399	24.48	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,682.81130	1,792.058	13.02	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			275.41130	235.758	13.02	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,228.11290	1,304.222	14.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			636.81290	564.322	14.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,223.87050	1,299.294	14.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			642.57050	569.394	14.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,232.38390	1,309.172	14.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			631.08390	559.272	14.06	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,002.90180	1,061.099	15.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,051.00180	960.799	15.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			999.53410	1,057.852	15.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,057.63410	967.552	15.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			183.94150	198.197	23.97	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,742.04150	6,607.897	23.97	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,725.38180	1,834.354	12.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			273.48180	234.054	12.91	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,006.27920	1,064.363	15.56	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	13.29	Put			1,044.37920	954.063	15.56	0.00	0	0
Total \$ / R Option											4,056,215.00	20,000	1,433,665
Total \$ / R											1,691,030,879.40	155,752	2,213,214
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.38700		12.24650			582,189.00	47	782
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.58200		12.43680			62,910.00	5	94
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.79150		12.64360			0.00	0	41
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.00060		12.84920			0.00	0	0
Total \$ / R MAXI Future											645,099.00	52	917
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			64,590.98930	75,941.967	12.69	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			8,940.98930	6,241.967	12.69	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			63,842.11840	75,098.641	12.68	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			9,192.11840	6,398.641	12.68	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			63,098.10640	74,258.556	12.66	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			9,448.10640	6,558.556	12.66	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			78,158.69220	88,386.883	13.00	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			20,478.69220	16,186.884	13.00	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			79,494.45090	89,882.520	13.01	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			19,814.45090	15,682.520	13.01	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			78,789.08400	89,133.214	13.01	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			20,109.08400	15,933.214	13.01	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			73,062.77910	80,302.687	13.65	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			47,702.77910	40,152.687	13.65	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			72,612.54370	79,813.650	13.67	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			48,252.54370	40,663.650	13.67	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			72,165.68700	79,327.777	13.69	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			48,805.68700	41,177.777	13.69	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			58,493.77190	62,759.603	16.00	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			117,573.77190	106,699.603	16.00	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			58,248.49180	62,487.763	16.02	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			118,328.49180	107,427.763	16.02	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			58,005.22120	62,218.091	16.04	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			119,085.22120	108,158.091	16.04	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											645,099.00	52	917
£ / R	On	14/09/2015	Foreign Exchange Future			19.48640		19.26780			40,668,116.80	2,087	26,806
£ / R	On	11/12/2015	Foreign Exchange Future			19.78070		19.55510			22,945,612.00	1,160	2,348
£ / R	On	14/03/2016	Foreign Exchange Future			20.09990		19.87040			28,139,860.00	1,400	585
£ / R	On	13/06/2016	Foreign Exchange Future			20.42020		20.18570			0.00	0	0
Total £ / R Future											91,753,588.80	4,647	29,739

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	Call			8,287.80000	8,506.400	21.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	21.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,340.35380	1,540.265	13.16	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			72.55380	53.864	13.16	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,199.58060	1,394.751	12.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			91.78060	68.351	12.91	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			628.40960	769.605	12.37	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			300.60960	223.205	12.37	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			622.42260	762.889	12.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			304.62260	226.489	12.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			616.47060	756.207	12.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			308.67060	229.807	12.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			119.23210	157.079	13.72	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,351.43210	1,170.679	13.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			925.24860	1,097.938	12.39	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			157.44860	111.538	12.39	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,317.77720	1,491.223	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			262.67720	210.523	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,310.54730	1,483.566	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			265.44730	212.866	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			444.89310	512.845	13.93	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,219.79310	1,062.145	13.93	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,575.45750	1,762.334	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			180.35750	141.634	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,325.02780	1,498.895	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			259.92780	208.195	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			342.92130	394.384	14.46	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,557.82130	1,383.684	14.46	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,811.95300	2,008.506	12.82	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			126.85300	97.806	12.82	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,249.20670	1,387.398	12.91	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			568.80670	477.498	12.91	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,243.72310	1,381.466	12.92	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			573.32310	481.567	12.92	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,238.25940	1,375.555	12.93	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			577.85940	485.655	12.93	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			996.09880	1,087.920	14.00	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,300.39880	1,157.720	14.00	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			992.75760	1,084.252	14.01	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,307.05760	1,164.052	14.01	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			989.43760	1,080.599	14.02	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,313.73760	1,170.399	14.02	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											91,753,588.80	4,647	129,619

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 Future			0.10006		0.09914			0.00	0	20
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10194		0.10083			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10375		0.10277			0.00	0	0
Total ¥ / R Future											0.00	0	4,318
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			920.62260	1,011.671	11.78	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			6.22260	5.471	11.78	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			178.12400	211.751	11.17	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			263.72400	205.551	11.17	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			25.12170	28.565	14.79	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,110.72170	1,022.365	14.79	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,122.61400	1,222.245	12.78	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			39.41400	28.045	12.78	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			404.11380	458.501	12.92	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			320.91380	264.301	12.92	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			141.09690	157.436	15.71	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,057.89690	963.236	15.71	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			620.13920	673.844	13.44	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			343.23920	299.144	13.44	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			289.15660	309.800	15.76	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			1,012.25660	935.101	15.76	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			146.75380	154.518	18.01	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,869.85380	1,779.818	18.01	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,318
€ / R	On	14/09/2015	Foreign Exchange Future			13.83220		13.72960			35,673,243.80	2,579	42,861
€ / R	On	21/09/2015	Foreign Exchange Future			13.85030		13.74750			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.94420		13.83970			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.07050		13.96340			1,139,710.50	81	34,888
€ / R	On	25/01/2016	Foreign Exchange Future			14.19580		14.08720			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.33470		14.22510			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.60570		14.49310			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.86990		14.75850			0.00	0	0
Total € / R Future											36,812,954.30	2,660	80,749
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			795.04660	884.956	12.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			65.44660	52.756	12.11	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			770.69170	858.814	12.07	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			97.55790	111.262	14.21	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			967.95790	879.062	14.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			66.74990	75.929	15.06	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			51.53980	41.482	12.25	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			863.70050	955.754	12.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			54.10050	43.554	12.22	0.00	0	9,000

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	15.25	Call			43.94480	49.877	16.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,564.34480	1,467.677	16.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			43.44120	49.303	16.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			71.09170	56.614	12.07	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			130.41060	150.414	13.67	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			780.81060	698.214	13.67	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			31.11950	25.050	12.52	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			881.13980	973.682	12.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,573.84120	1,477.103	16.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,237.14990	1,143.729	15.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			44.45550	50.458	16.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,554.85550	1,458.258	16.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,479.34540	1,580.604	13.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			9.74540	8.404	13.38	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,060.71950	1,157.250	12.52	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			156.40780	178.180	13.59	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			748.90780	667.880	13.59	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			154.37730	175.860	13.61	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			756.87730	675.560	13.61	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			83.59260	93.967	14.90	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,186.09260	1,093.667	14.90	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			158.46540	180.534	13.57	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			740.96540	660.234	13.57	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			247.23500	273.156	13.71	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			757.53500	678.956	13.71	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			142.53000	155.716	15.00	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,222.83000	1,131.516	15.00	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			252.27740	278.777	13.66	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			742.57740	664.577	13.66	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			249.74450	275.951	13.68	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			750.04450	671.751	13.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			466.51330	408.145	12.91	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,261.16990	1,170.714	15.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,017.93860	3,124.714	15.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.53860	4.214	15.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,049.17020	1,135.807	12.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			135.77020	115.307	12.39	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			529.91330	578.645	12.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,269.54780	1,178.936	15.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			86.48890	90.893	18.39	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,623.08890	2,520.393	18.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			226.20940	243.005	15.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,252.80940	1,162.505	15.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			224.56990	241.214	15.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			222.94780	239.436	15.13	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			336.87990	359.145	14.86	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,169.67990	1,083.345	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
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			406.75060	435.515	14.24	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			939.55060	859.715	14.24	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			404.15100	432.675	14.26	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			946.95100	866.875	14.26	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			351.72800	375.403	14.72	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,114.52800	1,029.603	14.72	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			409.37420	438.372	14.22	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			932.17420	852.572	14.22	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			747.41570	799.076	12.90	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			522.31570	464.376	12.90	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			743.02770	794.392	12.92	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			527.92770	469.692	12.92	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			751.83620	803.788	12.88	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			516.73620	459.088	12.88	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			918.24180	971.413	13.30	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			625.14180	565.713	13.30	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			583.33820	613.422	15.30	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,909.47920	1,816.416	16.64	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,330.23820	1,247.722	15.30	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			580.97480	610.881	15.32	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,337.87480	1,255.181	15.32	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			578.61380	608.349	15.34	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,345.51380	1,262.649	15.34	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			442.57920	462.116	16.64	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			890.98800	933.337	14.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,082.48800	1,013.437	14.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			887.70850	929.863	14.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,089.20850	1,019.963	14.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			894.28340	936.829	14.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,075.78340	1,006.929	14.71	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											36,812,954.30	2,660	218,789
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.42640		9.44290			0.00	0	1,775
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.53080		9.54560			0.00	0	8,693
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.64570		9.66090			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.76450		9.77960			0.00	0	0
Total AU\$ / R Future											0.00	0	11,468
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			26.92980	22.908	14.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			944.02980	956.508	14.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			28.21310	24.075	14.14	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			925.31310	937.675	14.14	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			27.56390	23.484	14.16	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			934.66390	947.084	14.16	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	7.35	Put			5.32130	5.136	17.56	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,300.06150	2,285.094	17.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.46150	4.294	17.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,250.47290	2,235.497	17.75	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.87290	4.697	17.75	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,200.92130	2,185.936	17.56	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			333.69890	339.157	12.61	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			489.51500	479.864	12.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			338.61500	344.164	12.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			499.71990	489.892	12.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			328.81990	334.192	12.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			494.59890	484.857	12.61	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			686.79520	696.150	13.45	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			383.36140	377.633	13.48	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			693.76140	703.133	13.48	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			380.35790	374.643	13.50	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			700.75790	710.143	13.50	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			386.39520	380.650	13.45	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											0.00	0	11,468
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.99330		9.90580			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.13930		10.04850			0.00	0	0
Total CAD/ R Future											0.00	0	2,836
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			379.15820	439.566	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			113.35820	86.266	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			372.43100	432.299	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			116.63100	88.999	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			365.76800	425.093	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			119.96800	91.793	11.95	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			192.45190	214.081	13.13	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			643.95190	574.781	13.13	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			190.09240	211.415	13.15	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			651.59240	582.115	13.15	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			194.83950	216.784	13.10	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			636.33950	567.484	13.10	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	2,836
CF CANDCO	On	14/09/2015	Foreign Exchange Future			107.63380		87.64260			0.00	0	24,000
Total CF CANDCO CAGH Future											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
CF CANDCOn	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	159.99	Put			72.34740	52.356		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.00	Put			72.35740	52.366		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.01	Put			72.36740	52.376		0.00	0	0
Total CF CANDO CAGH Option										0.00	0	0
Total CF CANDO CAGH										0.00	0	24,000
CHF / R	On 14/09/2015	Foreign Exchange Future			13.28200		13.09150			0.00	0	1,627
CHF / R	On 11/12/2015	Foreign Exchange Future			13.54290		13.34580			0.00	0	7,188
Total CHF / R Future										0.00	0	8,815
CHF / R	On 14/09/2015	Foreign Exchange Option	12.79	Call			488.04330	619.450	12.90	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.79	Put			186.54330	127.450	12.90	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Call			481.77850	612.309	12.91	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Put			190.27850	130.309	12.91	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Call			475.56280	605.212	12.91	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Put			194.06280	133.212	12.91	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Call			301.39800	354.486	14.75	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Put			945.59800	801.586	14.75	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Call			299.00800	351.650	14.77	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Put			953.20800	808.750	14.77	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Call			296.65840	348.835	14.79	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Put			960.85840	815.935	14.79	0.00	0	0
Total CHF / R Option										0.00	0	0
Total CHF / R										0.00	0	8,815
CNH / R	On 14/09/2015	Foreign Exchange Future			1.98340		1.96300			0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Future			2.00380		1.98300			0.00	0	0
Total CNH / R Future										0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.00	Put			698.45820	568.629	12.93	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.01	Call			297.47180	364.687	13.04	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.01	Put			767.47180	630.687	13.04	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	1.99	Call			362.28020	443.753	12.83	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	1.99	Put			632.28020	509.753	12.83	0.00	0	0
CNH / R	On 14/09/2015	Foreign Exchange Option	2.00	Call			328.45820	402.629	12.93	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	1.99	Call			696.61480	789.045	13.29	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	1.99	Put			766.61480	651.045	13.29	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.00	Call			654.27750	740.981	13.33	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.00	Put			824.27750	702.981	13.33	0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Option	2.01	Call			617.32500	698.909	13.43	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
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			887.32500	760.909	13.43	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			1.85430		1.84260			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.88830		1.87600			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,122.87160	1,224.502	12.90	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			96.87160	81.502	12.90	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,039.26230	1,138.911	12.80	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			113.26230	95.910	12.80	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			959.81130	1,056.447	12.75	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			133.81130	113.447	12.75	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			301.99010	323.828	13.75	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,441.99010	1,340.828	13.75	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			282.80920	302.429	13.86	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,522.80920	1,419.429	13.86	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			264.71720	282.721	13.98	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,604.71720	1,499.721	13.98	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			0.12390		0.12230			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12350		0.12180			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12330		0.12150			0.00	0	0
Total KES / R Future											0.00	0	1,883
Total KES / R											0.00	0	1,883
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05830		0.05810			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05690		0.05670			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05570		0.05570			0.00	0	0
Total NGN / R Future											0.00	0	114,200
Total NGN / R											0.00	0	114,200
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.34000		8.34880			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.39920		8.40710			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.47300		8.47960			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.55590		8.56250			0.00	0	0
Total NZ\$ / R Future											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
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			441.70500	450.173	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			0.43030	0.142	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			451.63030	460.142	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			0.36590	0.117	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			461.56590	470.117	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			3.77000	1.923	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			304.97000	311.923	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			0.50500	0.173	16.59	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			18.40380	16.584	11.81	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			701.30380	707.384	11.81	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			17.88500	16.087	11.85	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			710.78500	716.887	11.85	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			17.38300	15.605	11.88	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			720.28300	726.405	11.88	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			100.20710	93.155	12.98	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			710.60710	710.155	12.98	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			98.71410	91.703	13.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			719.11410	718.703	13.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			97.24640	90.275	13.04	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			727.64640	727.275	13.04	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			181.89510	175.001	13.43	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			759.39510	759.101	13.43	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			179.98590	173.097	13.46	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			767.48590	767.197	13.46	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			178.10090	171.218	13.48	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			775.60090	775.318	13.48	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			1.11670		1.12110			335,010.00	300	25,980
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11830		1.12270			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12060		1.12510			0.00	0	0
Total QUANTO € / \$ Future											335,010.00	300	25,980
Total QUANTO € / \$											335,010.00	300	25,980
RAIN	On	14/09/2015	Foreign Exchange Future			21,915.50000		21,710.37000			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			4.54080		4.51470			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.50370		4.47630			0.00	0	0
Total TRY / R Future											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
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			86.21680	95.179	14.84	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			181.51680	164.379	14.84	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			93.51450	103.047	14.79	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			168.81450	152.247	14.79	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			89.80840	99.053	14.82	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			175.10840	158.253	14.82	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			157.04100	169.627	13.37	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			170.74100	155.927	13.37	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			152.56240	164.350	13.34	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			176.26240	160.650	13.34	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			148.17990	159.763	13.36	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			181.87990	166.063	13.36	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			1.61880		1.60930			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.58150		1.56270			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											0.00	0	130
Total Futures											1 816 521 316.50	143,411	1,084,584
Total Options											4 056 215.00	20,000	1,671,585
Grand Total:											1,820,577,531.50	163,411	2,756,169