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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2015

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			12.34210		12.42870			0.00	0	0
\$ / R On 24/07/2015 Foreign Exchange Future			12.34220		12.43080			0.00	0	3,424
\$ / R On 27/07/2015 Foreign Exchange Future			12.34840		12.43700			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.35250		12.44110			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.38220		12.47100			0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.38430		12.47320			0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.40980		12.49880			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.41190		12.50090			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.41400		12.50300			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.42250		12.51150			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.44360		12.53280			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.45210		12.54130			286,062,093.30	22,973	546,665
\$ / R On 28/09/2015 Foreign Exchange Future			12.48190		12.57130			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.48620		12.57560			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.54680		12.63690			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.60930		12.69990			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.63830		12.72910			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.64500		12.73580			54,512,595.00	4,311	146,792
\$ / R On 21/12/2015 Foreign Exchange Future			12.66740		12.75830			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.71870		12.81000			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.75000		12.84150			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			12.78580		12.87750			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.81480		12.90680			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.84830		12.94060			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.85510		12.94730			75,215,190.10	5,851	10,095
\$ / R	On	29/03/2016	Foreign Exchange Future			12.88860		12.98110			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.95120		13.04430			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.02250		13.11590			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.04550		13.13900			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.05240		13.14600			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.06160		13.15520			32,980,540.00	2,525	4,345
\$ / R	On	28/06/2016	Foreign Exchange Future			13.09610		13.18980			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.16230		13.25570			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.22550		13.31830			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			13.27600		13.36850			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.29490		13.38720			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.35380		13.44570			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.42320		13.51460			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.45690		13.54800			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.46740		13.55840			0.00	0	0
Total \$ / R Future											448,770,418.40	35,660	721,717
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			27.15160	8.870	15.11	0.00	0	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			98.45160	166.770	15.11	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			29.33330	10.951	14.29	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			118.53330	188.751	14.29	0.00	0	0
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Call			88.89840	43.177	11.01	0.00	0	5,000
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Put			61.89840	104.777	11.01	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,641.10000	1,552.500	18.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	18.62	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,291.10460	1,202.513	19.21	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.00460	0.013	19.21	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			16.85750	7.343	12.99	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			285.75750	364.843	12.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			3.03870	1.210	14.72	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			531.93870	618.710	14.72	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.27700	0.200	56.18	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,709.17700	3,797.700	56.18	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			276.53690	212.818	11.33	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			55.53690	80.618	11.33	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			126.77440	91.796	12.03	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			173.57440	227.496	12.03	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			183.22130	144.452	12.09	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			184.42130	234.652	12.09	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			387.73080	321.235	11.59	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			58.93080	81.435	11.59	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			44.02420	34.334	14.74	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			653.12420	732.434	14.74	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,353.99840	1,265.344	13.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.99840	1.344	13.95	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			64.18120	49.327	14.07	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			531.18120	605.327	14.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.13270	0.019	23.56	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,997.13270	4,086.019	23.56	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,703.22740	1,614.322	15.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.22740	0.322	15.18	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			318.78130	259.975	11.65	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			107.28130	137.475	11.65	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			453.09110	385.767	11.71	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			80.29110	102.167	11.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			2.60660	3.249	12.68	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,304.19480	1,215.910	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			2.89480	3.810	12.60	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,254.60470	1,166.739	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			3.30470	4.639	12.50	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,058.57760	972.045	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,542.86190	1,453.966	13.52	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.56190	1.866	13.52	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,373.71050	1,285.086	12.81	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			2.41050	2.986	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,343.90660	1,255.349	12.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.48560	1.767	13.60	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,958.70000	6,047.900	18.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,981.83990	1,892.683	15.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.53990	0.583	15.35	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,941.89280	1,852.746	15.19	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.59280	0.646	15.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,562.78560	1,473.867	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,772.54780	1,859.021	18.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			11.35640	9.167	19.41	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,920.05640	2,007.067	19.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			9.63310	7.814	19.87	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,048.33310	2,135.714	19.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00000	0.000	18.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			802.11850	878.833	15.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			52.20660	41.904	15.50	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			910.90660	989.804	15.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			21.15680	16.852	17.80	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,479.85680	1,564.752	17.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			13.84780	11.121	18.87	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			645.23440	716.995	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			79.15270	63.395	14.48	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			687.85270	761.295	14.48	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	13.25	Call			66.64140	53.535	14.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			775.34140	851.435	14.89	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			63.41850	50.933	15.01	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			562.27080	630.636	13.90	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			92.96590	74.077	14.11	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			611.66590	681.977	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			91.31170	72.794	14.15	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			620.01170	690.694	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			86.53440	69.095	14.28	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			371.66260	430.262	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			148.82950	120.453	13.19	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			407.52950	468.353	13.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			124.11950	99.778	13.55	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			482.81950	547.678	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			103.57080	82.736	13.90	0.00	0	7,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			284.76830	336.936	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			188.33700	153.889	12.74	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			317.03700	371.789	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			178.40430	145.440	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			337.10430	393.340	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			162.96260	132.362	13.02	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			221.26790	265.397	12.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			233.52250	192.650	12.32	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			242.22250	290.550	12.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			213.59200	175.488	12.49	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			272.29200	323.388	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			206.06830	169.036	12.56	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			187.21710	224.402	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			267.56340	219.314	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			206.26340	247.214	12.07	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			257.49880	211.370	12.14	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			216.19880	259.270	12.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			252.56790	207.497	12.18	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			105.23090	130.625	11.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			370.52730	310.531	11.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			129.22730	158.431	11.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			310.57260	256.246	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			169.27260	204.146	11.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			288.51710	236.502	11.95	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			69.05880	87.922	11.61	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			487.77670	418.873	11.64	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			76.47670	96.773	11.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			437.23630	371.854	11.71	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			95.93630	119.754	11.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			416.53090	352.725	11.74	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			55.79050	71.942	11.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			541.28590	469.119	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	12.06	Put			59.98590	77.019	11.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			525.70730	454.443	11.59	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			64.40730	82.343	11.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			510.35880	440.022	11.61	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			19.18890	25.089	11.56	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			764.18310	681.800	11.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			22.88310	29.700	11.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			589.34920	514.614	11.51	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			48.04920	62.514	11.51	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			557.09050	484.042	11.55	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			8.82940	11.954	11.99	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			952.38740	866.952	11.87	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			11.08740	14.852	11.87	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			933.24950	848.052	11.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			11.94950	15.952	11.83	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			810.48890	727.189	11.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			7.27760	9.945	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,048.86640	962.420	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			7.56640	10.320	12.07	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,039.16570	952.808	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			7.86570	10.708	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,010.12940	924.054	11.99	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			91.42150	75.756	14.81	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			790.12150	863.856	14.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			35.00900	28.883	17.50	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,463.70900	1,546.983	17.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			4.36370	3.739	27.59	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			8.49970	11.044	12.14	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,233.06370	4,321.839	27.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,773.10940	1,683.970	14.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.80940	2.069	14.01	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,425.43680	1,336.921	12.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			4.13680	5.021	12.74	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,179.79970	1,092.944	12.14	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			193.75820	162.936	13.20	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			418.15820	476.736	13.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			13.67640	12.388	27.30	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,356.77640	4,445.588	27.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,841.56850	1,752.205	13.72	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			4.66850	5.405	13.72	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,496.91010	1,408.819	12.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			10.01010	12.019	12.78	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			111.55250	98.389	15.74	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,034.65250	1,111.589	15.74	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			127.18590	114.927	16.52	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,277.28590	1,355.627	16.52	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			17.82070	16.937	26.76	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			4,767.92070	4,857.637	26.76	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,908.47830	1,819.066	13.65	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			8.57830	9.766	13.65	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,566.87730	1,479.135	12.86	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			16.97730	19.835	12.86	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			604.67050	548.648	12.35	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			215.57050	250.348	12.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			148.71510	176.837	12.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			727.75970	665.433	12.08	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			151.95970	180.433	12.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			886.86210	812.191	11.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			101.06210	117.191	11.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			846.78600	773.217	11.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			110.98600	128.217	11.81	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			815.26750	745.219	11.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			119.46750	140.219	11.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,054.02540	975.477	12.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			68.22540	80.477	12.05	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,011.27550	933.627	12.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			75.47550	88.627	12.00	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			927.65900	851.947	11.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			91.85900	106.947	11.90	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,369.34470	1,284.077	12.38	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			33.54470	39.077	12.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,185.63070	1,104.651	12.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			49.83070	59.651	12.19	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,176.71230	1,095.882	12.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			50.91230	60.882	12.18	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,800.67580	1,712.193	13.38	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			14.87580	17.193	13.38	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,752.10280	1,663.864	13.27	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			16.30280	18.864	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,559.24410	1,472.234	12.82	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			23.44410	27.233	12.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,586.43620	3,495.648	17.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.63620	0.648	17.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,536.49210	3,445.708	17.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.69210	0.708	17.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,486.55280	3,395.773	17.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.75280	0.773	17.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			55.80800	55.280	23.18	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,120.00800	3,210.280	23.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			55.06310	53.242	26.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,819.26310	3,908.242	26.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.17680	0.975	26.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,035.37680	8,125.975	26.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			76.24050	70.534	19.24	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			2,180.44050	2,265.534	19.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			70.47920	65.372	19.61	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,304.67920	2,390.372	19.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			69.24240	64.265	19.70	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,333.44240	2,419.265	19.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			204.65830	185.620	15.37	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			968.85830	1,040.620	15.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			178.92690	162.624	15.85	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,103.12690	1,177.624	15.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			104.00610	95.366	17.90	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,738.20610	1,820.366	17.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			248.26260	224.489	14.72	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			792.46260	859.489	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			223.10990	202.128	15.07	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			887.30990	957.128	15.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			215.49320	195.311	15.19	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			919.69320	990.311	15.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			306.40510	276.950	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			620.60510	681.950	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			292.53630	264.418	14.20	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			656.73630	719.418	14.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			266.90200	241.286	14.49	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			731.10200	796.286	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			366.22470	331.154	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			490.42470	546.154	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			352.63320	318.818	13.63	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			516.83320	573.818	13.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			321.01780	290.171	13.91	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			585.21780	645.171	13.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			488.80940	440.626	12.77	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			323.00940	365.626	12.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			483.89370	436.042	12.79	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			328.09370	371.042	12.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			474.18780	426.991	12.82	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			338.38780	381.991	12.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			714.38110	652.752	12.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			158.58110	187.752	12.11	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			701.17920	640.250	12.15	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			165.37920	195.250	12.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			493.76710	445.253	12.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			317.96710	360.253	12.76	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			768.94930	704.532	11.98	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			133.14930	159.532	11.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			734.51510	671.837	12.06	0.00	0	1,650
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			22.40360	19.500	26.10	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,134.10360	5,222.100	26.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,641.59740	1,554.663	12.97	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			23.29740	27.263	12.97	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,632.00720	1,545.131	12.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			23.70720	27.731	12.95	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			136.44750	125.129	17.18	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,528.14750	1,607.729	17.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,971.08290	1,882.595	13.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			12.78290	15.195	13.75	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			422.86690	387.778	13.69	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			542.86690	599.078	13.69	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			398.16100	366.555	14.17	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			666.66100	726.555	14.17	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			159.62020	148.204	17.82	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,798.12020	1,878.204	17.82	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,137.64270	1,060.121	12.10	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			96.14270	110.120	12.10	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			443.02870	407.828	13.79	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			571.52870	627.828	13.79	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,349.96860	1,270.277	12.30	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			72.46860	84.477	12.30	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			116.47350	110.929	20.09	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,638.97350	2,725.129	20.09	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			169.32780	157.535	18.52	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,102.52780	2,182.735	18.52	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,214.48140	1,137.968	12.23	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			107.68140	123.168	12.23	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			747.55650	696.208	12.88	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			336.95650	377.908	12.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			40.59300	45.235	13.28	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,474.72890	1,390.913	12.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			77.42890	85.813	12.29	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,260.30210	1,184.264	12.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			113.00210	129.165	12.24	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,299.43210	7,389.288	25.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			219.77740	204.087	17.83	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,862.47740	1,938.987	17.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			141.72260	138.916	21.19	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,944.42260	3,033.816	21.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,937.89300	1,850.335	13.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,691.51900	3,782.112	24.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,019.03570	948.838	12.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			181.73570	203.738	12.18	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			309.04040	287.094	16.27	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,301.74040	1,371.994	16.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			16.73210	14.388	25.17	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,616.46430	1,690.299	17.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,071.37530	999.784	12.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			164.07530	184.684	12.20	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			1,063.81920	992.421	12.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			166.51920	187.321	12.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			138.81900	137.212	24.33	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			168.98650	189.989	12.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,235.92740	1,160.415	12.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			118.62740	135.315	12.23	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,171.95910	1,097.891	12.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			134.65910	152.791	12.22	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			253.76430	235.399	17.17	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,140.55460	1,067.231	12.21	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			143.25460	162.131	12.21	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,056.28650	985.089	12.19	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,297.50790	1,221.841	12.23	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			116.40790	133.241	12.23	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			181.38080	168.534	19.24	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,450.28080	2,529.934	19.24	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,367.93610	1,292.155	12.24	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			123.63610	140.955	12.24	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			189.63900	181.030	20.18	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,805.33900	2,889.830	20.18	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			222.88880	215.282	21.83	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,236.98880	3,322.782	21.83	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,448.45350	1,372.368	12.31	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			132.55350	149.868	12.31	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			235.30740	260.965	12.50	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			261.38400	246.521	19.45	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,572.38400	2,651.021	19.45	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,174.30740	1,106.464	12.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			644.80240	608.934	14.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			808.80240	866.534	14.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			651.28690	615.065	14.71	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			795.28690	852.665	14.71	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			648.03400	611.992	14.73	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			802.03400	859.592	14.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			657.01070	620.961	14.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			801.81070	859.361	14.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			653.76170	617.890	14.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			808.56170	866.290	14.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			325.65760	307.605	18.34	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,100.45760	2,176.005	18.34	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,220.30800	1,151.358	12.49	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			225.10800	249.758	12.49	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			660.27610	624.052	14.71	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			795.07610	852.452	14.71	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,533.49780	1,450.435	12.25	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			143.69780	154.335	12.25	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			254.67630	250.776	23.36	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			3,684.87630	3,774.676	23.36	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,608.20390	1,524.689	12.34	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			152.50390	162.389	12.34	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			290.61330	280.959	24.78	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,164.91330	4,248.659	24.78	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			274.94050	259.967	24.76	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,656.64050	4,734.467	24.76	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,679.08850	1,600.505	12.53	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			160.78850	175.005	12.53	0.00	0	250
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			824.28100	823.186	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,048.68100	1,047.586	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			830.60810	829.516	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,035.00810	1,033.916	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			827.43340	826.340	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,041.83340	1,040.740	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			879.98570	841.805	14.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			801.48570	855.805	14.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			876.54940	838.547	14.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			808.04940	862.547	14.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			873.13350	835.092	14.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			814.63350	869.092	14.89	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,758.48970	1,677.230	12.57	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			171.28970	182.330	12.57	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			253.31400	239.828	24.50	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,116.11400	5,194.928	24.50	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,823.68920	1,743.273	12.64	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			177.98920	189.473	12.64	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			238.64090	221.006	24.31	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,562.94090	5,637.206	24.31	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			216.51710	197.576	24.01	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,101.91710	6,174.376	24.01	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,898.57740	1,819.441	12.68	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			183.97740	196.241	12.68	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,339.85680	1,285.891	13.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			451.85680	488.991	13.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,351.01730	1,296.634	13.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			443.01730	479.734	13.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,345.42540	1,291.248	13.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			447.42540	484.348	13.41	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,063.69770	1,024.720	14.87	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			815.29770	867.320	14.87	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			193.78400	182.826	23.80	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,445.38400	6,525.426	23.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,940.15280	1,862.649	12.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			181.75280	195.249	12.58	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,070.96370	1,031.643	14.82	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			802.56370	854.243	14.82	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	19/12/2016	Foreign Exchange Option	13.30	Call			1,067.32080	1,028.175	14.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			808.92080	860.775	14.85	0.00	0	0
Total \$ / R Option											0.00	0	1,468,948
Total \$ / R											448,770,418.40	35,660	2,190,665
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.45210		12.54130			983,715.90	79	899
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.64500		12.73580			126,450.00	10	80
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.85510		12.94730			578,479.50	45	73
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.06160		13.15520			0.00	0	0
Total \$ / R MAXI Future											1,688,645.40	134	1,052
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			86,676.42550	78,250.816	11.69	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			1,546.42550	2,040.816	11.69	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			85,733.61080	77,322.958	11.67	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			1,603.61080	2,112.958	11.67	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			84,792.68630	76,397.312	11.64	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			1,662.68630	2,187.312	11.64	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			96,079.19830	88,428.332	11.94	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			8,499.19830	9,928.332	11.94	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			97,751.75220	90,062.162	11.96	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			8,171.75220	9,562.162	11.96	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			96,914.17330	89,243.957	11.95	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			8,334.17330	9,743.957	11.95	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			83,093.21020	77,569.495	12.57	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			27,363.21020	31,059.495	12.57	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			82,524.27120	77,028.735	12.59	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			27,794.27120	31,518.735	12.59	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			81,958.98590	76,491.158	12.61	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			28,228.98590	31,981.158	12.61	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			61,344.78670	57,976.406	15.06	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			89,824.78670	95,816.406	15.06	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			61,048.48510	57,696.496	15.08	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			90,528.48510	96,536.496	15.08	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			60,754.62660	57,418.434	15.10	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			91,234.62660	97,258.434	15.10	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,688,645.40	134	1,052
£ / R	On	14/09/2015	Foreign Exchange Future			19.36790		19.52990			26,843,909.40	1,386	28,255
£ / R	On	11/12/2015	Foreign Exchange Future			19.65610		19.82080			0.00	0	4,258
£ / R	On	14/03/2016	Foreign Exchange Future			19.97390		20.14070			0.00	0	405
£ / R	On	13/06/2016	Foreign Exchange Future			20.28710		20.45640			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											26,843,909.40	1,386	32,918
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,549.90000	8,387.900	14.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	14.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,547.35790	1,385.946	11.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			17.45790	18.046	11.56	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,390.37390	1,229.977	10.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			20.47390	22.077	10.90	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			684.17460	556.669	9.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			94.27460	128.769	9.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			676.49860	549.584	9.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			96.59860	131.684	9.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			668.86460	542.549	9.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			98.96460	134.649	9.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			68.23090	48.958	11.93	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,038.33090	1,181.058	11.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,059.92300	909.364	9.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			30.02300	41.464	9.90	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,432.05350	1,287.389	10.83	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			111.25350	131.289	10.83	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,423.48030	1,279.092	10.83	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			112.68030	132.992	10.83	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			378.30930	327.281	12.13	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			887.50930	1,001.181	12.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,731.98640	1,579.445	11.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			71.18640	83.345	11.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,440.64240	1,295.701	10.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			109.84240	129.601	10.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			273.01270	235.168	12.78	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,222.21270	1,349.068	12.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,998.48720	1,841.323	11.34	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			47.68720	55.223	11.34	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,279.03980	1,165.134	11.20	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			328.33980	381.234	11.20	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,272.56930	1,159.002	11.21	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			331.86930	385.102	11.21	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,266.11680	1,152.894	11.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			335.41680	388.994	11.22	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			939.87280	863.941	12.48	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			973.47280	1,066.841	12.48	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			936.20770	860.570	12.50	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			979.80770	1,073.470	12.50	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			932.55180	857.206	12.51	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			986.15180	1,080.106	12.51	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											26,843,909.40	1,386	132,798
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10055		0.10100			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10226		0.10271			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10421		0.10468			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,103.30570	1,058.828	14.04	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			3.60570	4.028	14.04	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			237.90660	213.211	11.88	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			138.20660	158.411	11.88	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			21.13060	18.402	15.42	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			921.43060	963.602	15.42	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,282.92180	1,238.621	11.99	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			11.62180	13.121	11.99	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			465.94330	433.339	12.18	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			194.64330	207.839	12.18	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			137.39740	124.946	15.03	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			866.09740	899.446	15.03	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			694.21180	657.727	12.60	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			226.01180	236.527	12.60	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			293.56290	274.727	14.91	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			825.36290	853.527	14.91	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			136.86760	126.883	17.31	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,668.66760	1,705.683	17.31	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			13.62300		13.63030			68,115.00	5	37,239
€ / R	On	21/09/2015	Foreign Exchange Future			13.64060		13.64770			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.73100		13.73860			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			13.85490		13.86240			1,177,666.50	85	35,874
€ / R	On	25/01/2016	Foreign Exchange Future			13.97800		13.98580			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.11460		14.12270			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.37810		14.38660			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.64850		14.65520			0.00	0	0
Total € / R Future											1,245,781.50	90	76,313
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			667.63570	659.593	10.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			37.33570	36.593	10.76	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			642.08230	633.903	10.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			38.97140	32.232	13.51	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			1,008.67140	1,009.232	13.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			24.00380	18.722	14.46	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			26.33820	24.765	10.74	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			738.32750	729.841	10.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			28.02750	26.841	10.75	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			13.57140	9.135	15.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,633.27140	1,636.135	15.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			13.35200	8.947	15.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			41.78230	40.903	10.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			56.96870	49.059	12.82	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			806.66870	806.059	12.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			13.91170	13.270	11.27	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			756.63820	747.765	10.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,643.05200	1,645.947	15.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,293.70380	1,295.722	14.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			13.79440	9.328	15.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,623.49440	1,626.328	15.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,373.51590	1,366.196	12.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			3.21590	3.196	12.44	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			944.21170	936.270	11.27	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			75.47870	66.274	12.69	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			767.77870	765.674	12.69	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			74.17010	65.010	12.72	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			776.47010	774.410	12.72	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			34.17180	27.585	14.24	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,236.47180	1,236.985	14.24	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			76.81140	67.562	12.67	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			759.11140	756.962	12.67	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			148.28870	139.425	12.79	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			759.68870	758.425	12.79	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			76.45930	69.022	14.32	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,257.85930	1,258.022	14.32	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			152.09330	143.206	12.75	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			743.49330	742.206	12.75	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			150.17930	141.304	12.77	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			751.57930	750.304	12.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			438.73080	438.824	12.00	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,282.84330	1,282.028	14.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,914.73910	2,907.250	15.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.33910	2.350	15.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			914.20460	909.125	11.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			101.80460	104.225	11.26	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			401.13080	393.724	12.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,291.62890	1,290.828	14.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			49.81470	44.694	18.03	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,687.41470	2,689.794	18.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			146.47040	138.140	14.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,274.07040	1,273.240	14.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			145.24330	136.928	14.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			144.02890	135.728	14.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			241.32970	232.490	14.20	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,175.52970	1,174.490	14.20	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			300.25460	291.445	13.55	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			934.45460	933.445	13.55	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			298.01950	289.193	13.57	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			942.21950	941.193	13.57	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			253.68720	244.807	14.05	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,117.88720	1,116.806	14.05	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			302.50990	293.721	13.53	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			926.70990	925.721	13.53	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			625.02490	619.767	12.41	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			502.32490	505.167	12.41	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			620.67190	615.385	12.43	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			507.97190	510.785	12.43	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			629.40790	624.179	12.39	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			496.70790	499.579	12.39	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			790.23290	782.322	12.77	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			603.63290	604.222	12.77	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			473.08640	466.251	14.78	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,920.40900	1,923.550	16.16	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,326.48640	1,328.151	14.78	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			470.92910	464.116	14.80	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,334.32910	1,336.016	14.80	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			468.79050	461.999	14.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,342.19050	1,343.899	14.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			347.00900	341.649	16.16	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			773.83960	765.177	14.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,068.63960	1,066.677	14.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			770.72490	762.067	14.27	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,075.52490	1,073.567	14.27	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			776.97070	768.304	14.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,061.77070	1,059.804	14.23	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											1,245,781.50	90	214,353
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.23360		9.21570			9,233,600.00	1,000	2,793
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.33430		9.31630			1,092,113.10	117	11,628
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.44760		9.42920			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.56260		9.54380			0.00	0	0
Total AU\$ / R Future											10,325,713.10	1,117	16,296
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,147.19740	1,130.196	14.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.05220	4.008	14.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,127.35220	1,110.408	14.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			2.97350	3.900	14.27	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	10.35	Put			1,137.27350	1,120.300	14.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.89740	3.796	14.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.48090	3.359	16.74	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,069.19470	2,087.087	17.18	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.89470	2.787	17.18	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,019.47410	2,037.359	16.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			3.17410	3.059	16.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,969.78090	1,987.659	16.74	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			334.72960	339.471	12.14	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			415.52960	401.871	12.14	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			342.33160	347.199	12.09	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			403.13160	389.599	12.09	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			338.50970	343.314	12.12	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			409.30970	395.714	12.12	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			822.84240	804.044	13.37	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			274.39200	274.371	13.40	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			830.59200	811.771	13.40	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			278.91560	278.939	13.35	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			815.11560	796.339	13.35	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			276.64240	276.644	13.37	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											10,325,713.10	1,117	16,296
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.62570		9.66420			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.76980		9.80880			0.00	0	0
Total CAD/ R Future											0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			174.36850	156.645	10.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			150.16850	170.945	10.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			169.30490	151.990	10.98	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			155.10490	176.290	10.98	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			164.83930	147.939	11.02	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			160.63930	182.239	11.02	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			98.23460	92.058	13.41	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			789.43460	822.258	13.41	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			96.81490	90.750	13.44	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			798.01490	830.950	13.44	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			99.67550	93.385	13.38	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			780.87550	813.585	13.38	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			137.59350		158.45930			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			1.53070	22.397		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			1.54070	22.407		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			1.55070	22.417		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			94.51820		89.18850			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			21.19850	26.528		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			21.18850	26.518		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			21.17850	26.508		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			13.03580		13.04960			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.28220		13.29730			544,570.20	41	7,229
Total CHF / R Future								544,570.20	41	8,811
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			375.45920	361.760	10.86	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			115.85920	115.960	10.86	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			369.07090	355.417	10.87	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			119.47090	119.617	10.87	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			362.75380	349.147	10.89	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			123.15380	123.347	10.89	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			211.86880	203.522	13.99	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			904.56880	911.322	13.99	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			209.82410	201.510	14.01	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			912.52410	919.310	14.01	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			207.80360	199.520	14.03	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			920.50360	927.320	14.03	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								544,570.20	41	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			1.99830		2.01010			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.01650		2.02800			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			306.18100	361.999	11.42	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			359.49800	302.970	11.55	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			358.49800	419.971	11.55	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			464.33590	396.727	11.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			263.33590	313.727	11.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			407.18100	344.999	11.42	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			810.07920	736.988	11.90	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			430.07920	471.988	11.90	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			755.03660	682.268	11.89	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			475.03660	517.268	11.89	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			702.67330	635.888	11.99	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			522.67330	570.888	11.99	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			1.82920		1.83070			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.86260		1.86410			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			986.46690	972.968	13.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			79.46690	80.968	13.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			903.89510	890.976	13.23	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			96.89510	98.976	13.23	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			825.94230	813.501	13.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			118.94230	121.501	13.27	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			209.81700	205.015	14.18	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,568.81700	1,579.015	14.18	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			195.29060	190.818	14.32	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,654.29060	1,664.818	14.32	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			225.53190	220.385	14.03	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,484.53190	1,494.385	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			0.12040		0.12100			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12000		0.12040			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12000		0.12040			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			0.06050		0.06060			0.00	0	17,500
NGN / R On 11/12/2015 Foreign Exchange Future			0.05660		0.05630			0.00	0	76,700
NGN / R On 14/03/2016 Foreign Exchange Future			0.05420		0.05390			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			8.19470		8.15780			0.00	0	8,000
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.23700		8.20090			0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.31160		8.27590			0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Future			8.39940		8.36340			0.00	0	0
Total NZ\$ / R Future								0.00	0	8,000
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.39	Call			2.43160	0.540	21.09	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.39	Put			234.63160	195.840	21.09	0.00	0	8,000
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.35	Call			3.86130	1.240	19.95	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.35	Put			196.06130	156.540	19.95	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.36	Call			3.43500	1.007	20.24	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.36	Put			205.63500	166.307	20.24	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.37	Call			3.05850	0.818	20.52	0.00	0	0
NZ\$ / R On 22/07/2015 Foreign Exchange Option	8.37	Put			215.25850	176.118	20.52	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Call			2.03830	2.691	12.13	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Put			891.13830	855.691	12.13	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Call			1.95660	2.579	12.17	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Put			901.05660	865.579	12.17	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Call			1.87840	2.473	12.21	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Put			910.97840	875.473	12.21	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			42.25570	46.298	12.81	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			856.35570	824.698	12.81	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			41.48140	45.475	12.85	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			865.58140	833.875	12.85	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			40.72330	44.669	12.88	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			874.82330	843.069	12.88	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Call			110.99310	117.165	13.40	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.14	Put			887.59310	857.765	13.40	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Call			109.69150	115.794	13.43	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.15	Put			896.29150	866.394	13.43	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Call			108.40670	114.443	13.46	0.00	0	0
NZ\$ / R On 14/03/2016 Foreign Exchange Option	9.16	Put			905.00670	875.043	13.46	0.00	0	0
Total NZ\$ / R Option								0.00	0	8,000
Total NZ\$ / R								0.00	0	16,000
QUANTO €On 14/09/2015 Foreign Exchange Future			1.09400		1.08680			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			1.09570		1.08850			0.00	0	0
QUANTO €	On 14/03/2016	Foreign Exchange Future			1.09800		1.09080			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			21,852.08000		21,943.80000			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			4.56230		4.58730			0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Future			4.52590		4.54950			0.00	0	0
Total TRY / R Future										0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Call			75.75700	66.283	12.40	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Put			98.45700	113.983	12.40	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Call			85.18770	74.327	12.35	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Put			87.88770	102.027	12.35	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Call			80.09780	70.217	12.37	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Put			92.79780	107.917	12.37	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Call			174.09460	159.867	12.55	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.49	Put			114.59460	123.967	12.55	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Call			168.21130	154.286	12.51	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.50	Put			118.71130	128.386	12.51	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Call			162.43560	148.816	12.48	0.00	0	0
TRY / R	On 11/12/2015	Foreign Exchange Option	4.51	Put			122.93560	132.916	12.48	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			1.62490		1.59770			0.00	0	130
ZMW / R	On 11/12/2015	Foreign Exchange Future			1.57390		1.54910			0.00	0	0
Total ZMW / R Future										0.00	0	130
Total ZMW / R										0.00	0	130
Total Futures										489419038.00	38,428	1,000,342
Total Options										0.00	0	1,714,868
Grand Total:										489,419,038.00	38,428	2,715,210