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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/07/2015 Foreign Exchange Future			12.41410		12.35540			0.00	0	2,491
\$ / R On 23/07/2015 Foreign Exchange Future			12.42030		12.36170			0.00	0	0
\$ / R On 24/07/2015 Foreign Exchange Future			12.42240		12.36380			0.00	0	2,424
\$ / R On 29/07/2015 Foreign Exchange Future			12.43310		12.37440			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.46300		12.40410			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.49080		12.43180			462,159.60	37	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.49290		12.43390			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.49510		12.43600			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.50360		12.44450			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.52490		12.46580			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.53350		12.47440			480,346,387.50	38,325	557,142
\$ / R On 28/09/2015 Foreign Exchange Future			12.56390		12.50450			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.56820		12.50890			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.62980		12.57000			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.69250		12.63200			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.72160		12.66080			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.72830		12.66740			89,098,100.00	7,000	142,411
\$ / R On 21/12/2015 Foreign Exchange Future			12.75070		12.68960			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.80210		12.74050			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.83350		12.77170			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.86950		12.80730			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Future			12.89870		12.83630			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.93240		12.86980			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.93920		12.87640			12,939,200.00	1,000	12,763
\$ / R	On	29/03/2016	Foreign Exchange Future			12.97290		12.90990			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.03640		12.97290			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.10810		13.04440			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.13120		13.06750			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.13810		13.07440			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.14740		13.08360			13,147,400.00	1,000	5,970
\$ / R	On	28/06/2016	Foreign Exchange Future			13.18210		13.11820			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.24710		13.18320			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.30970		13.24630			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			13.35970		13.29670			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.37850		13.31560			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.43680		13.37450			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.50560		13.44380			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.53900		13.47750			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.54940		13.48800			0.00	0	0
Total \$ / R Future											595,993,247.10	47,362	731,106
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			197.46190	243.698	13.06	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			22.06190	9.598	13.06	0.00	0	0
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			47.15900	55.227	12.16	0.00	0	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			185.45900	134.927	12.16	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			48.90410	57.019	12.57	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			205.10410	154.619	12.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,574.49120	1,633.103	17.91	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.09120	0.003	17.91	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,224.73110	1,283.256	18.47	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.33110	0.156	18.47	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			33.88460	38.682	13.65	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			369.48460	315.582	13.65	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			11.29840	12.635	15.03	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			606.89840	549.536	15.03	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.08470	0.156	40.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,775.68470	3,717.056	40.74	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			258.14870	292.329	12.04	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			104.04870	79.329	12.04	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			182.42750	201.770	12.35	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			250.62750	210.970	12.35	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			360.32750	398.153	11.99	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			98.52750	77.353	11.99	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			52.55290	57.520	14.79	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			728.65290	674.620	14.79	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,288.49910	1,346.965	14.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			2.49910	1.865	14.18	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			72.15980	79.493	14.22	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			606.15980	554.393	14.22	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.01970	0.015	21.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,064.01970	4,004.915	21.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,636.77890	1,695.678	15.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.77890	0.578	15.51	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			299.93030	331.444	12.08	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			155.43030	127.844	12.08	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			421.79800	459.474	11.97	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			115.99800	94.574	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,279.15550	1,337.657	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			4.75550	4.157	13.13	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			998.10950	1,054.237	12.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			13.70950	10.737	12.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,477.28340	1,535.962	13.90	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			1.10620	0.891	15.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,497.14500	1,555.838	13.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			2.74500	2.338	13.97	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,842.88490	1,785.025	18.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			14.50980	15.537	19.42	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,990.10980	1,932.037	19.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,915.40790	1,974.307	15.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			1.00790	0.807	15.59	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,875.50620	1,934.391	15.44	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			874.32240	820.077	15.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			57.54910	61.532	15.50	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			983.14910	928.032	15.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.09920	0.168	28.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,025.69920	5,966.668	28.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			17.28490	18.525	18.88	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			716.15270	664.437	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			83.78150	90.216	14.52	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			759.38150	706.716	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			12.55200	13.434	19.88	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,118.15200	2,059.934	19.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			68.72240	73.577	15.02	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			632.07470	582.085	14.00	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			96.41560	104.626	14.21	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			682.01560	631.126	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			25.15840	27.025	17.81	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,550.75840	1,493.525	17.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			90.55270	97.937	14.35	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			437.70260	392.266	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			149.01060	161.592	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			474.61060	428.092	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			71.89970	77.009	14.90	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	Put			847.49970	793.509	14.90	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			106.47470	115.585	14.00	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			347.24350	305.091	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			185.43940	201.040	12.83	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			381.03940	337.540	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			94.91090	102.909	14.24	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			690.51090	639.408	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			162.10260	175.766	13.11	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			259.99620	225.598	12.33	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			246.15210	269.214	12.35	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			271.75210	235.714	12.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			125.92110	136.609	13.64	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			551.52110	503.109	13.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			201.64350	218.591	12.66	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			172.42110	146.182	12.12	438,544.80	3,000	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			292.16330	321.208	12.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			217.76330	187.708	12.24	750,832.40	4,000	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			176.32630	191.171	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			401.92630	357.671	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			254.39620	279.098	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			109.96590	90.192	11.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			407.88110	444.573	12.01	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			133.48110	111.073	12.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			208.49520	226.012	12.58	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			334.09520	292.512	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			346.82110	379.682	12.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			89.42890	72.203	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			489.39980	530.558	11.87	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			94.99980	77.058	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			272.09070	299.636	12.28	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			237.69070	206.136	12.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			454.36590	493.692	11.93	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			37.87730	30.077	11.85	150,383.00	5,000	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			548.48880	592.456	11.78	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			74.08880	58.956	11.78	412,692.00	7,000	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			388.89440	424.443	12.04	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			144.49440	120.943	12.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			503.82890	545.703	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			19.94020	15.666	12.20	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			875.71080	930.256	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			21.31080	16.756	12.17	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			475.20610	515.638	11.89	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			100.80610	82.138	11.89	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			712.27730	763.577	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			14.19340	11.118	12.38	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			979.09250	1,035.012	12.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			14.69250	11.512	12.37	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	12.04	Call			518.48820	561.072	11.83	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			84.08820	67.572	11.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			894.34020	949.166	12.20	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			5.53600	4.623	12.97	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,191.07700	1,248.782	12.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			6.67700	5.282	12.78	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			756.82120	809.161	11.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			32.42120	25.661	11.94	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			988.59340	1,044.618	12.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			2.88340	2.462	13.90	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,308.80720	1,367.340	13.24	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			4.40720	3.840	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			950.68530	1,006.270	12.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			16.28530	12.770	12.31	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,239.93600	1,298.123	12.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			98.32890	105.375	15.04	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			863.82890	811.474	15.04	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			40.48430	43.557	17.70	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,535.98430	1,479.657	17.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			6.03970	7.394	28.22	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			15.40120	12.723	12.66	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,301.53970	4,243.494	28.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,707.74470	1,766.651	14.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			3.24470	2.751	14.47	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,361.91080	1,420.324	13.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			7.41080	6.424	13.31	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,119.90120	1,176.623	12.66	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			196.68320	211.643	13.51	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			487.78320	443.443	13.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			16.15970	18.507	27.63	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,426.15970	4,368.707	27.63	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,777.56060	1,836.484	14.26	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			7.56060	6.684	14.26	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,435.74110	1,493.761	13.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			15.74110	13.961	13.33	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			121.09550	129.167	16.04	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,111.09550	1,059.367	16.04	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			135.92410	143.392	16.73	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,353.92410	1,300.892	16.73	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			19.66830	22.051	26.77	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,837.66830	4,779.551	26.77	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,844.59590	1,903.657	14.11	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			12.59590	11.157	14.11	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,506.11450	1,564.123	13.32	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			24.11450	21.623	13.32	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			588.49550	621.703	12.73	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			267.69550	240.103	12.73	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	12.15	Put			192.48550	170.176	12.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			703.58120	741.896	12.44	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			196.18120	173.596	12.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			847.65390	894.406	12.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			130.25390	116.106	12.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			809.51800	855.115	12.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			142.11800	126.815	12.28	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			782.02540	824.223	12.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			154.62540	135.923	12.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,007.67970	1,058.490	12.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			90.27970	80.190	12.45	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			966.61930	1,016.493	12.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			99.21930	88.193	12.42	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			886.57570	934.421	12.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			119.17570	106.121	12.35	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,311.57550	1,368.382	12.77	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			44.17550	40.082	12.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,134.64110	1,187.942	12.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			67.24110	59.642	12.56	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,126.01160	1,179.161	12.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			68.61160	60.861	12.55	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,737.89880	1,796.582	13.74	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			20.49880	18.282	13.74	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,689.75240	1,748.278	13.63	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			22.35240	19.978	13.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,498.90450	1,556.684	13.20	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			31.50450	28.384	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,518.34390	3,579.101	18.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.94390	0.801	18.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,468.42620	3,529.172	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			1.02620	0.872	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,418.51550	3,479.249	17.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			1.11550	0.949	17.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			63.42840	65.703	23.05	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,196.02840	3,137.403	23.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			59.78380	64.865	26.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,892.38380	3,836.565	26.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.25830	1.436	26.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,103.85830	8,043.136	26.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			82.89770	87.065	19.33	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,255.49770	2,198.765	19.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			76.82080	80.705	19.69	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,379.42080	2,322.405	19.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			75.51280	79.337	19.77	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,408.11280	2,351.037	19.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			213.26570	223.896	15.61	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,045.86570	995.596	15.61	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	13.66	Call			187.83550	197.127	16.07	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,180.43550	1,128.827	16.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			111.78410	117.343	18.04	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,814.38410	1,759.043	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			255.65720	268.720	14.99	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			868.25720	820.420	14.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			231.35650	242.950	15.32	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			963.95650	914.650	15.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			223.90010	235.098	15.44	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			996.50010	946.798	15.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			311.80280	327.991	14.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			694.40280	649.691	14.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			298.48360	313.928	14.49	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			731.08360	685.628	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			273.74690	287.812	14.77	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			806.34690	759.512	14.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			368.84920	388.213	13.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			561.44920	519.913	13.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			355.94300	374.591	13.94	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			588.54300	546.291	13.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			325.80030	342.767	14.22	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			658.40030	614.467	14.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			480.96380	508.136	13.16	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			383.56380	349.836	13.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			476.37840	503.295	13.18	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			388.97840	354.995	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			467.32890	493.734	13.22	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			399.92890	365.434	13.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			691.09670	728.859	12.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			203.69670	180.559	12.47	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			678.78430	715.989	12.51	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			211.38430	187.689	12.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			485.58460	513.014	13.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			378.18460	344.714	13.15	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			742.04410	782.013	12.33	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			174.64410	153.713	12.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			709.88550	748.476	12.42	0.00	0	1,650
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			23.01290	26.303	26.40	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,203.41290	5,145.603	26.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,579.97300	1,638.789	13.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			30.37300	28.088	13.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,570.51070	1,629.266	13.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			30.91070	28.566	13.28	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			144.85010	151.492	17.34	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,605.25010	1,550.792	17.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,906.11490	1,966.410	14.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			16.51490	15.710	14.02	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	13/01/2016	Foreign Exchange Option	12.93	Call			424.57530	444.086	13.95	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			614.07530	571.986	13.95	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			446.18490	464.729	14.06	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			644.48490	601.229	14.06	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			403.24530	419.721	14.43	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			741.54530	696.221	14.43	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			168.35030	174.026	17.95	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,876.65030	1,820.526	17.95	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,091.83270	1,141.599	12.43	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			120.13270	108.099	12.43	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,299.08310	1,350.860	12.50	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			91.78310	81.360	12.50	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			125.93200	126.996	20.06	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,718.63200	2,657.496	20.06	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,169.72890	1,217.315	12.45	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			133.42890	118.615	12.45	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			178.13060	182.164	18.63	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,181.83060	2,123.464	18.63	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			737.19670	763.363	13.08	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			397.39670	360.963	13.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,942.61590	1,884.742	17.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,874.49390	1,932.684	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			48.09390	43.484	13.40	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,419.13400	1,473.340	12.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			92.73400	84.140	12.54	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			219.22860	198.091	12.49	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,216.02110	1,262.446	12.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			139.62110	123.246	12.41	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			17.25710	18.413	25.39	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,370.85710	7,309.213	25.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			229.01590	233.942	17.97	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			199.00320	178.961	12.47	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			155.95990	151.110	20.95	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,029.55990	2,961.910	20.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			151.82320	146.350	23.98	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,775.42320	3,707.150	23.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			985.62860	1,027.291	12.49	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			146.23710	129.411	12.42	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			318.54320	326.499	16.45	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,382.14320	1,327.299	16.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			263.02220	269.343	17.34	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,696.62220	1,640.143	17.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,035.40320	1,078.161	12.47	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			174.97120	156.316	12.45	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,028.21000	1,070.810	12.47	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			201.81000	181.610	12.47	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,021.04440	1,063.489	12.48	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	14/03/2016	Foreign Exchange Option	12.06	Put			204.64440	184.290	12.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,192.63710	1,238.611	12.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,131.38080	1,176.139	12.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			164.98080	146.940	12.44	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,101.37120	1,145.516	12.45	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			190.06650	192.843	19.37	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,530.16650	2,469.943	19.37	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,253.87680	1,299.257	12.36	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			143.97680	126.357	12.36	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,324.71070	1,369.353	12.34	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			151.81070	132.953	12.34	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			203.08600	200.581	20.15	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,890.18600	2,824.181	20.15	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,402.68850	1,448.472	12.36	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			158.28850	140.372	12.36	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			232.52940	233.935	21.75	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,318.12940	3,255.835	21.75	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,651.82670	2,594.355	19.58	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,142.22710	1,182.061	12.69	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			274.72710	250.861	12.69	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			269.32670	275.555	19.58	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			646.46690	666.952	14.96	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			882.06690	838.852	14.96	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			652.71620	673.441	14.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			868.31620	825.341	14.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			649.58410	670.186	14.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			875.18410	832.086	14.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			333.44020	342.452	18.50	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,179.84020	2,125.052	18.50	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			661.40600	682.582	14.91	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			867.80600	825.182	14.91	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			658.25660	679.315	14.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			874.65660	831.915	14.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			655.12710	676.069	14.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			881.52710	838.669	14.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,186.66120	1,226.826	12.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			263.06120	239.425	12.65	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			269.52240	266.066	23.16	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,771.32240	3,703.966	23.16	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,481.28090	1,532.387	12.47	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			163.08090	150.287	12.47	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,557.54860	1,606.211	12.57	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			174.34860	159.111	12.57	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			297.28980	300.650	24.70	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,244.08980	4,183.550	24.70	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,632.11530	1,677.830	12.65	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			185.81530	168.130	12.65	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	26/08/2016	Foreign Exchange Option	17.70	Call			275.41700	284.482	24.88	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,729.11700	4,674.782	24.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			830.82160	829.735	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,055.22160	1,054.135	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			837.13300	836.049	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,041.53300	1,040.449	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			833.96620	832.881	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,048.36620	1,047.281	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			873.48490	896.155	15.07	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			886.78490	846.455	15.07	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			880.27860	902.879	15.02	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			873.57860	833.179	15.02	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			876.98750	899.510	15.04	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			880.28750	839.810	15.04	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			254.99830	262.996	24.64	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,189.39830	5,134.496	24.64	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,709.52300	1,756.444	12.75	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			193.92300	177.944	12.75	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,776.27330	1,824.241	12.87	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			201.77330	187.441	12.87	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			235.57720	247.233	24.59	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,631.07720	5,580.433	24.59	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,854.74490	1,900.103	12.91	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			210.94490	194.503	12.91	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			218.70660	224.679	24.39	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,174.90660	6,119.079	24.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,328.10940	1,357.338	13.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			510.60940	478.338	13.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,338.61320	1,368.199	13.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			501.11320	469.199	13.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,333.34990	1,362.754	13.60	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			505.84990	473.754	13.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,069.17470	1,090.135	15.00	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			881.17470	840.735	15.00	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,065.68960	1,086.563	15.02	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			887.68960	847.163	15.02	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			196.41800	201.657	23.96	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,518.41800	6,462.257	23.96	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,896.78120	1,942.314	12.79	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			208.78120	192.914	12.79	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,072.68470	1,093.725	14.98	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			874.68470	834.325	14.98	0.00	0	0
Total \$ / R Option											1,752,452.20	19,000	1,451,748
Total \$ / R											597,745,699.30	66,362	2,182,854

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.53350		12.47440			714,409.50	57	867
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.72830		12.66740			509,132.00	40	55
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.93920		12.87640			258,784.00	20	87
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.14740		13.08360			0.00	0	0
Total \$ / R MAXI Future										1,482,325.50	117	1,009
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			81,118.55140	86,462.933	12.04	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			2,678.55140	2,112.933	12.04	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			80,206.06490	85,533.086	12.03	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			2,766.06490	2,183.086	12.03	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			79,296.06830	84,605.387	12.01	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			2,856.06830	2,255.387	12.01	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			91,824.94150	96,693.012	12.37	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			11,084.94150	9,863.012	12.37	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			93,426.09850	98,334.707	12.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			10,686.09850	9,504.707	12.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			92,624.09420	97,512.538	12.38	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			10,884.09420	9,682.538	12.38	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			81,570.70920	84,473.498	12.74	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			32,930.70920	29,553.498	12.74	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			81,037.34840	83,919.195	12.77	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			33,397.34840	29,999.195	12.77	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			80,507.40680	83,368.433	12.79	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			33,867.40680	30,448.434	12.79	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			61,620.13080	63,568.397	15.25	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			97,260.13080	92,828.397	15.25	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			61,333.81050	63,270.935	15.28	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			97,973.81050	93,530.935	15.28	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			61,049.30540	62,975.859	15.30	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			98,689.30540	94,235.859	15.30	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										1,482,325.50	117	1,009
£ / R On	14/09/2015	Foreign Exchange Future			19.56110		19.40730			6,103,063.20	312	27,444
£ / R On	11/12/2015	Foreign Exchange Future			19.85170		19.69590			35,733,060.00	1,800	4,208
£ / R On	14/03/2016	Foreign Exchange Future			20.16850		20.01000			16,134,800.00	800	405
£ / R On	13/06/2016	Foreign Exchange Future			20.48290		20.32320			0.00	0	0
Total £ / R Future										57,970,923.20	2,912	32,057
£ / R On	14/09/2015	Foreign Exchange Option	10.98	Call			8,427.30000	8,581.100	23.94	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	23.94	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option	18.00	Call			1,433.67800	1,581.541	12.45	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option	18.00	Put			26.37800	20.441	12.45	0.00	0	16,500
£ / R On	14/09/2015	Foreign Exchange Option	18.16	Call			1,278.53210	1,424.276	11.68	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option	18.16	Put			31.23210	23.176	11.68	0.00	0	16,500

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	18.94	Call			614.09800	720.182	10.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			146.79800	99.082	10.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			607.19900	712.615	10.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			149.89900	101.515	10.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			600.34190	705.090	10.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			153.04190	103.990	10.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			75.96710	90.511	12.07	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,168.66710	1,029.411	12.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			957.76200	1,092.651	10.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			50.46200	31.551	10.06	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,339.20250	1,468.625	11.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			143.30250	116.925	11.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,331.13760	1,460.197	11.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			145.23760	118.497	11.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			373.94120	414.851	12.21	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,008.04120	893.151	12.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,624.52170	1,764.524	11.35	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			88.62170	72.824	11.35	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,347.28750	1,477.072	11.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			141.38750	115.372	11.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			275.46610	304.957	12.87	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,349.56610	1,223.257	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,882.47500	2,028.849	11.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			56.57500	47.149	11.49	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,216.54710	1,318.018	11.34	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			396.54710	339.518	11.34	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,210.47450	1,311.579	11.35	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			400.47450	343.079	11.35	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,204.42500	1,305.168	11.36	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			404.42500	346.668	11.36	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			915.43690	977.786	12.56	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,082.23690	984.886	12.56	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			912.01000	973.865	12.57	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,088.81000	990.965	12.57	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			908.59880	970.202	12.58	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,095.39880	997.302	12.58	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											57,970,923.20	2,912	131,937
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10122		0.10115			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10295		0.10287			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10491		0.10482			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,119.19840	1,126.442	14.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.29840	4.142	14.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			273.60860	270.377	12.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			158.70860	148.077	12.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			34.73650	32.007	15.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			919.83650	909.707	15.82	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,306.02560	1,312.557	12.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			19.22560	17.557	12.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			508.26450	505.749	13.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			221.46450	210.749	13.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			168.09930	163.171	15.71	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			881.29930	868.171	15.71	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			734.29800	732.019	13.32	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			252.49800	241.118	13.32	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			330.78330	325.006	15.51	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			848.98330	834.106	15.51	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			161.48530	156.835	17.84	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,679.68530	1,665.935	17.84	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			13.74650		13.73110			824,790.00	60	32,717
€ / R	On	21/09/2015	Foreign Exchange Future			13.76450		13.74910			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.85630		13.84050			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			13.98040		13.96330			38,474,060.80	2,752	35,312
€ / R	On	25/01/2016	Foreign Exchange Future			14.10410		14.08590			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.24110		14.22180			7,120,550.00	500	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.50620		14.48580			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.77260		14.75280			0.00	0	0
Total € / R Future											46,419,400.80	3,312	71,229
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			766.65660	779.126	11.17	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			35.55660	32.626	11.17	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			740.60890	752.222	11.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			58.79200	57.442	13.73	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			927.69200	910.942	13.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			36.98420	35.810	14.69	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			26.29000	23.939	11.32	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			839.05020	851.991	11.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			27.95020	25.491	11.29	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			22.05980	21.293	15.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,540.95980	1,524.793	15.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			21.74290	20.976	15.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			39.50890	35.722	11.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			84.24610	83.390	13.06	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			733.14610	716.890	13.06	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	12.70	Put			13.92120	12.467	11.63	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			857.39000	870.439	11.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,550.64290	1,534.476	15.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,205.88420	1,189.310	14.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			22.38290	21.615	15.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,531.28290	1,515.115	15.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,474.47100	1,489.607	12.62	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			3.37100	3.107	12.62	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,045.02120	1,058.967	11.63	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			108.37970	107.000	13.00	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			699.27970	682.500	13.00	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			106.64080	105.245	13.03	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			707.54080	690.745	13.03	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			50.48120	49.137	14.52	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,151.38120	1,134.637	14.52	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			110.14720	108.786	12.97	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			691.04720	674.286	12.97	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			196.42340	195.207	13.18	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			705.92340	688.907	13.18	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			103.54250	102.460	14.66	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,183.04250	1,166.160	14.66	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			201.11870	199.934	13.13	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			690.61870	673.634	13.13	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			198.75670	197.555	13.16	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			698.25670	681.254	13.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,016.22410	3,033.112	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.92410	2.712	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,016.27450	1,028.122	11.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			102.97450	97.722	11.71	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			476.50480	478.862	12.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			413.20480	398.462	12.32	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			61.86900	61.022	18.19	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,598.56900	2,580.622	18.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			181.38100	179.741	14.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,208.08100	1,189.341	14.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			179.89550	178.257	14.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,216.59550	1,197.857	14.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			178.42730	176.788	14.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,225.12730	1,206.388	14.72	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			286.20350	284.239	14.39	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,120.30350	1,100.139	14.39	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			353.72980	352.409	13.74	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			887.82980	868.309	13.74	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			351.18840	349.839	13.77	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			895.28840	875.739	13.77	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			300.41070	298.551	14.24	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,064.51070	1,044.451	14.24	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	14.61	Call			356.29240	355.001	13.72	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			880.39240	860.901	13.72	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			481.60520	464.398	12.56	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			698.83940	700.878	12.58	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			487.03940	469.778	12.58	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			708.00500	710.149	12.54	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			476.20500	459.049	12.54	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			703.40520	705.498	12.56	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			866.74910	872.034	12.94	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			580.94910	565.834	12.94	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			531.03770	530.984	14.95	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,868.75180	1,846.308	16.32	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,285.23770	1,264.784	14.95	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			528.71820	528.630	14.97	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,292.91820	1,272.430	14.97	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			526.40220	526.280	14.99	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,300.60220	1,280.080	14.99	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			394.55180	392.508	16.32	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			843.73840	844.857	14.45	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,040.93840	1,022.257	14.45	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			840.45810	841.537	14.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,047.65810	1,028.937	14.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			847.02890	848.187	14.43	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,034.22890	1,015.587	14.43	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											46,419,400.80	3,312	209,269
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.24790		9.26060			0.00	0	2,592
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.34880		9.36090			9,348,800.00	1,000	8,511
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.46100		9.47180			4,730,500.00	500	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.57550		9.58610			0.00	0	0
Total AU\$ / R Future											14,079,300.00	1,500	12,978
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,085.43070	1,097.004	13.78	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			5.88950	4.786	13.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,095.28950	1,106.886	13.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			5.75250	4.672	13.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,105.15250	1,116.772	13.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			6.03070	4.904	13.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			4.97240	4.481	17.14	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,115.02430	2,102.511	17.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.12430	3.711	17.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,065.42890	2,052.878	17.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.52890	4.078	17.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,015.87240	2,003.281	17.14	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	14/03/2016	Foreign Exchange Option	9.49	Call			389.79370	374.135	12.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			407.99370	403.135	12.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			385.73550	370.143	12.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			413.93550	409.143	12.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			381.71730	366.196	12.64	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			419.91730	415.196	12.64	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			811.22520	810.001	13.66	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			304.80840	293.129	13.69	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			818.70840	817.629	13.69	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			309.86210	297.898	13.64	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			803.76210	802.398	13.64	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			307.32520	295.502	13.66	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											14,079,300.00	1,500	12,978
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.71330		9.79230			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.85870		9.93620			0.00	0	0
Total CAD/ R Future											0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			276.89600	227.807	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			124.59600	154.507	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			270.79250	222.304	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			128.49250	159.004	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			264.76990	216.884	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			132.46990	163.584	11.97	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			137.25750	120.627	13.58	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			701.05750	761.927	13.58	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			135.34970	118.959	13.61	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			709.14970	770.259	13.61	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			139.19360	122.318	13.56	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			692.99360	753.618	13.56	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			151.86190		135.52890			0.00	0	24,000
Total CF CANDCO CAGH Future											0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			24.46110	8.128		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			24.47110	8.138		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			24.48110	8.148		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 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			81.01940		83.37010			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			15.38010	13.029		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			15.37010	13.019		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			15.36010	13.009		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			13.17990		13.20460			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.43250		13.45610			0.00	0	7,188
Total CHF / R Future								0.00	0	8,770
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			510.85170	486.491	11.50	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			96.25170	96.591	11.50	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			503.67250	479.389	11.51	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			99.07250	99.489	11.51	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			496.55020	472.345	11.52	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			101.95020	102.445	11.52	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			279.85700	269.005	14.28	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			813.75700	826.505	14.28	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			277.38450	266.612	14.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			821.28450	834.112	14.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			274.93880	264.244	14.33	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			828.83880	841.744	14.33	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,770
CNH / R On 14/09/2015 Foreign Exchange Future			2.00820		1.99950			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.02660		2.01790			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			400.25100	353.406	12.03	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			352.28610	389.132	12.15	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			457.28610	407.132	12.15	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			446.90910	490.756	12.06	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	14/09/2015	Foreign Exchange Option	1.99	Put			351.90910	308.756	12.06	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			395.25100	435.406	12.03	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			794.54690	839.179	12.50	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			515.54690	473.179	12.50	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			743.22140	785.536	12.55	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			564.22140	519.536	12.55	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			694.39540	734.428	12.60	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			615.39540	568.428	12.60	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			1.84560		1.84400			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.87920		1.87780			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,123.41970	1,133.430	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			83.41970	77.430	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,039.66450	1,048.835	13.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			99.66450	92.835	13.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			959.51520	967.796	13.72	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			119.51520	111.796	13.72	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			252.90500	252.646	14.09	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,474.90500	1,460.646	14.09	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			235.30370	235.043	14.21	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,557.30370	1,543.043	14.21	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			271.49360	271.229	13.96	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,393.49360	1,379.229	13.96	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			0.12140		0.12000			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12050		0.11980			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12050		0.11870			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			0.06000		0.05930			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05580		0.05540			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05390		0.05390			0.00	0	0
Total NGN / R Future											0.00	0	114,200
Total NGN / R											0.00	0	114,200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	22/07/2015	Foreign Exchange Future			8.22490		8.27990			0.00	0	8,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.26560		8.31990			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.33810		8.39260			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.42290		8.47490			0.00	0	0
Total NZ\$ / R Future											0.00	0	8,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Put			120.58210	161.176	13.99	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Call			25.77760	13.303	14.19	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Put			135.87760	178.403	14.19	0.00	0	8,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Call			35.91740	19.375	13.80	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Put			106.01740	144.475	13.80	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Call			33.10340	17.655	13.90	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Put			113.20340	152.755	13.90	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Call			30.48210	16.077	13.99	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			5.84510	4.739	12.22	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			775.94510	829.139	12.22	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			5.61860	4.565	12.26	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			785.71860	838.965	12.26	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			5.40160	4.383	12.29	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			795.50160	848.783	12.29	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			62.12080	54.971	12.93	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			759.52080	806.871	12.93	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			61.01000	54.009	12.97	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			768.41000	815.909	12.97	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			59.92110	53.067	13.00	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			777.32110	824.967	13.00	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			139.56700	129.201	13.53	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			804.66700	846.301	13.53	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			137.93740	127.716	13.56	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			813.03740	854.816	13.56	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			136.33030	126.252	13.59	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			821.43030	863.352	13.59	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			1.09680		1.10070			1,096.80	1	700
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09840		1.10230			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10060		1.10450			0.00	0	0
Total QUANTO € / \$ Future											1,096.80	1	700
Total QUANTO € / \$											1,096.80	1	700
RAIN	On	14/09/2015	Foreign Exchange Future			22,013.12000		21,943.19000			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 RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.66270		4.66330			0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Future			4.62630		4.62700			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			129.52210	125.525	12.82	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			76.22210	72.825	12.82	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			141.88310	137.975	12.90	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			68.58310	65.275	12.90	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			135.62840	131.673	12.86	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			72.32840	68.973	12.86	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Call			232.49810	230.181	13.12	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			95.49810	93.881	13.12	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			225.91570	223.588	13.09	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			98.91570	97.288	13.09	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			219.42710	217.090	13.05	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			102.42710	100.790	13.05	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			1.55040		1.55040			0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.50460		1.50380			0.00	0	0
Total ZMW / R Future								0.00	0	130
Total ZMW / R								0.00	0	130
Total Futures								715 946 293.40	55,204	1,020,384
Total Options								1 752 452.20	19,000	1,697,668
Grand Total:								717,698,745.60	74,204	2,718,052