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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/07/2015 Foreign Exchange Future			12.48150		12.43900			61,359,054.00	4,916	0
\$ / R On 20/07/2015 Foreign Exchange Future			12.47170		12.44960			0.00	0	2,491
\$ / R On 23/07/2015 Foreign Exchange Future			12.47800		12.45580			0.00	0	0
\$ / R On 24/07/2015 Foreign Exchange Future			12.48010		12.52050			30,251,762.40	2,424	2,424
\$ / R On 29/07/2015 Foreign Exchange Future			12.49090		12.46880			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.52100		12.49910			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.54910		12.52710			213,334.70	17	56
\$ / R On 26/08/2015 Foreign Exchange Future			12.55120		12.52920			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.55340		12.53140			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.56200		12.54000			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.58360		12.56150			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.59230		12.57010			252,689,684.10	20,067	560,321
\$ / R On 28/09/2015 Foreign Exchange Future			12.62270		12.60060			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.62700		12.60490			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.68870		12.66680			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.75130		12.72950			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.78040		12.75850			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.78710		12.76530			26,469,297.00	2,070	137,651
\$ / R On 21/12/2015 Foreign Exchange Future			12.80950		12.78760			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.86090		12.83910			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.89250		12.87060			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			12.92850		12.90660			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.95780		12.93580			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.99160		12.96950			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.99840		12.97630			0.00	0	12,783
\$ / R	On	29/03/2016	Foreign Exchange Future			13.03220		13.01000			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.09590		13.07410			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.16740		13.14660			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.19050		13.17010			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.19740		13.17710			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.20660		13.18640			0.00	0	5,470
\$ / R	On	28/06/2016	Foreign Exchange Future			13.24120		13.22160			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.30580		13.28620			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.36920		13.34900			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			13.41990		13.39930			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.43890		13.41810			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.49810		13.47670			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.56780		13.54580			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.60160		13.57930			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.61220		13.58980			0.00	0	0
Total \$ / R Future											370,983,132.20	29,494	729,003
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			300.79510	341.500	14.11	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			1.79510	0.000	14.11	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			296.51780	305.217	14.21	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			26.91780	13.517	14.21	0.00	0	0
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			106.65380	98.091	13.19	0.00	0	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			150.85380	120.091	13.19	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			0.00000	97.412	13.43	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			0.00000	137.312	13.43	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,668.82230	1,690.909	18.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.02230	0.009	18.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,319.36210	1,341.168	18.82	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.56210	0.268	18.82	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			71.61900	64.294	14.15	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			312.81900	283.394	14.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			30.32750	24.499	15.38	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			531.52750	503.599	15.38	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.16860	0.077	35.63	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,681.36860	3,659.177	35.63	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			341.87920	346.266	12.64	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			92.77920	75.266	12.64	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			447.39410	454.459	12.62	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			90.29410	75.359	12.62	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			249.98360	248.742	13.02	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			222.88360	199.642	13.02	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			81.67230	77.374	15.17	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			662.47230	636.174	15.17	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,383.58470	1,405.278	14.36	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			2.18470	1.878	14.36	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			108.98540	104.589	14.65	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			547.58540	521.189	14.65	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.03260	0.021	20.72	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,968.63260	3,946.621	20.72	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,732.27040	1,754.055	15.79	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.87040	0.655	15.79	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			381.61400	385.597	12.74	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			141.61400	123.596	12.74	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			509.29010	516.549	12.58	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			107.79010	92.950	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			5.34560	4.364	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,047.01830	1,065.816	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			16.91830	13.516	12.80	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,336.44720	1,357.501	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,375.85310	1,397.004	13.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			5.75310	4.704	13.62	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,094.41670	1,113.663	12.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			14.31670	11.363	12.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,573.63680	1,595.163	14.38	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			1.36740	1.089	15.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,593.47040	1,615.026	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			3.37040	2.726	14.45	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,756.76780	1,732.949	19.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			22.68710	21.247	19.72	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,902.58710	1,878.947	19.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,011.34530	2,033.290	16.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			1.24530	0.990	16.05	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,971.46740	1,993.389	15.90	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			809.11980	783.070	15.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			83.98240	80.420	15.94	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			913.88240	888.120	15.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.32640	0.345	28.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,930.22640	5,908.045	28.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			26.86780	25.249	19.21	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			658.94840	632.938	14.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			119.72730	115.985	15.03	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			699.62730	673.685	15.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			19.70630	18.408	20.17	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,029.60630	2,006.108	20.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			99.21980	95.370	15.48	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			579.91030	553.838	14.53	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			137.04570	133.198	14.73	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			626.94570	600.898	14.73	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	14/09/2015	Foreign Exchange Option	14.00	Call			38.48960	36.461	18.17	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,468.38960	1,444.161	18.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			129.04840	125.238	14.86	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			398.56670	373.031	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			202.83120	199.284	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			432.73120	406.984	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			103.50180	99.590	15.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			783.40180	757.290	15.37	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			150.01030	146.138	14.53	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			315.42870	290.763	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			246.48880	243.630	13.41	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			346.38880	321.330	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			134.99960	131.159	14.76	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			634.89960	608.859	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			218.66670	215.331	13.68	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			238.78530	217.819	13.01	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			318.76440	319.710	13.04	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			248.66440	227.410	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			174.44270	170.642	14.19	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			504.34270	478.342	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			265.52870	263.063	13.24	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			160.34730	142.395	12.76	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			371.69190	374.173	12.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			201.59190	181.873	12.90	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			235.68520	232.626	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			365.58520	340.326	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			328.88530	330.119	13.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			103.43610	88.888	12.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			494.99300	501.198	12.62	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			124.89300	108.898	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			273.52040	271.233	13.18	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			303.42040	278.933	13.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			430.44730	434.695	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			84.64110	71.577	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			579.84640	588.555	12.45	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			89.74640	76.255	12.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			349.82470	351.662	12.95	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			219.72470	199.362	12.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			543.53610	551.188	12.52	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			38.16280	31.576	12.46	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			640.65020	651.065	12.34	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			70.55020	58.765	12.34	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			475.02830	480.629	12.66	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			134.92830	118.329	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			594.74110	603.877	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			20.57890	16.572	12.72	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			972.04370	990.019	12.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			21.94370	17.719	12.70	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			565.16180	573.447	12.48	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			95.06180	81.146	12.48	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			808.26280	823.876	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			14.80720	11.767	12.85	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,075.41190	1,094.484	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			15.31190	12.184	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			609.84100	619.404	12.39	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			79.74100	67.104	12.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			990.67890	1,008.872	12.72	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			6.34720	5.201	13.47	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,287.28000	1,308.199	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			7.18000	5.900	13.28	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			852.96940	869.311	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			32.86940	27.012	12.53	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,084.90720	1,104.067	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			3.53680	2.863	14.38	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,405.44560	1,426.664	13.73	0.00	0	10,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			133.26250	129.855	15.44	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			802.66250	777.155	15.44	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			57.39450	54.966	17.97	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,456.79450	1,432.266	17.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			10.18940	9.412	28.37	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			15.66600	12.487	12.92	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,209.58940	4,186.712	28.37	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,804.34390	1,825.757	14.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			3.74390	3.057	14.87	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,459.01500	1,479.631	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			8.41500	6.931	13.73	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,216.26600	1,235.187	12.92	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			252.91260	250.423	13.98	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			448.01260	423.423	13.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			21.55110	20.613	27.46	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,334.75110	4,311.913	27.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,875.08690	1,895.681	14.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			8.28690	6.981	14.57	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,533.69960	1,553.113	13.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			16.89960	14.413	13.68	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			154.45560	151.178	16.30	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,047.65560	1,022.478	16.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			168.01160	164.788	16.98	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,288.51160	1,263.488	16.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			28.03870	26.844	27.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,748.53870	4,725.544	27.10	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,942.75490	1,963.188	14.49	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			13.25490	11.888	14.49	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,604.99670	1,623.941	13.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			25.49670	22.641	13.72	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			670.63380	674.583	13.11	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			252.13380	234.183	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			790.32680	796.353	12.77	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			185.02680	169.253	12.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			943.54180	955.176	12.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			128.24180	118.076	12.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			904.96290	915.999	12.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			139.66290	128.899	12.81	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			874.63630	885.187	12.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			149.33630	138.087	12.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,104.81230	1,118.698	12.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			89.51230	81.598	12.90	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,063.50460	1,076.850	12.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			98.20460	89.750	12.88	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			982.84450	995.061	12.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			117.54450	107.961	12.84	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,411.70940	1,428.690	13.19	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			46.40940	41.590	13.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,232.30180	1,247.702	12.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			67.00180	60.602	12.96	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,223.64590	1,238.950	12.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			68.34590	61.850	12.95	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,836.88090	1,856.167	14.09	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			21.58090	19.067	14.09	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,788.84470	1,807.933	13.99	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			23.54470	20.833	13.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,598.49110	1,616.650	13.59	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			33.19110	29.550	13.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,616.31000	3,637.984	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			1.01000	0.884	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,566.39710	3,588.061	18.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			1.09710	0.961	18.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,516.49140	3,538.143	18.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			1.19140	1.043	18.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			74.74400	71.261	22.94	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,109.44400	3,084.161	22.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			72.40800	69.005	26.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,807.10800	3,781.905	26.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.16340	2.071	26.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,006.86340	7,984.971	26.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			102.46470	99.865	19.53	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,177.16470	2,152.765	19.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			95.01020	92.523	19.87	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,299.71020	2,275.423	19.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			93.40270	90.941	19.95	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,328.10270	2,303.841	19.95	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	13.50	Call			256.99010	253.730	15.92	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			991.69010	966.630	15.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			227.37670	224.020	16.36	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,122.07670	1,096.920	16.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			137.53560	134.554	18.28	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,742.23560	1,717.454	18.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			306.00870	303.120	15.33	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			820.70870	796.020	15.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			277.88770	274.846	15.65	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			912.58770	887.746	15.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			269.29110	266.117	15.75	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			943.99110	919.017	15.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			369.50370	367.185	14.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			654.20370	630.085	14.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			354.53100	352.053	14.84	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			689.23100	664.953	14.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			326.57930	323.843	15.11	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			761.27930	736.743	15.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			433.03200	431.538	14.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			527.73200	504.438	14.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			418.73750	417.038	14.31	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			553.43750	529.938	14.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			385.17730	383.038	14.58	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			619.87730	595.938	14.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			557.12080	558.745	13.58	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			361.82080	341.645	13.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			552.25050	553.790	13.60	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			366.95050	346.690	13.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			542.62210	543.999	13.64	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			377.32210	356.899	13.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			777.39680	783.167	12.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			192.09680	176.067	12.81	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			764.62790	770.145	12.85	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			199.32790	183.045	12.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			562.02850	563.739	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			356.72850	336.639	13.56	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			830.08280	839.883	12.77	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			164.78280	152.783	12.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			796.85200	803.010	12.75	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			181.55200	165.910	12.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			18.75570	16.739	14.41	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			31.95880	30.948	26.64	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,114.35880	5,091.448	26.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,680.43490	1,698.996	13.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			32.83490	29.496	13.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,670.97080	1,689.483	13.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			33.37080	29.983	13.69	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			175.84780	172.652	17.61	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,538.24780	1,513.152	17.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,006.35570	2,026.239	14.41	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			490.27190	488.767	14.31	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			581.17190	557.867	14.31	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			199.78190	196.407	18.24	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,809.18190	1,783.906	18.24	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,190.01630	1,202.901	12.88	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			119.41630	110.401	12.88	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			511.66130	509.822	14.42	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			611.06130	587.322	14.42	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			464.56910	462.181	14.78	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			703.96910	679.681	14.78	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,396.75130	1,412.302	12.92	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			90.15130	83.802	12.92	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			146.17320	143.481	20.33	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,639.57320	2,614.981	20.33	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,265.68490	1,278.925	12.88	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			129.88490	121.125	12.88	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			207.97040	204.728	18.94	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,112.17040	2,086.928	18.94	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			815.04450	816.918	13.42	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			375.54450	355.318	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,878.10920	1,852.451	18.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,976.80360	1,995.855	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			50.50360	47.455	13.92	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,521.65450	1,537.564	13.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			95.35450	89.164	13.06	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			213.00660	199.819	12.92	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,310.94390	1,324.315	12.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			134.64390	125.915	12.83	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.64350	22.972	25.88	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,277.34350	7,254.572	25.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			264.40920	260.851	18.30	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			193.10990	180.990	12.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			170.54170	167.918	21.19	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,944.24170	2,919.518	21.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			164.30640	162.361	24.24	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,688.00640	3,663.961	24.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,079.30660	1,088.219	12.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			141.15590	132.030	12.84	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			363.82190	360.110	16.77	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,327.52190	1,301.710	16.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			302.74720	299.072	17.67	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,636.44720	1,610.672	17.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,129.40990	1,139.390	12.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			169.45210	158.658	12.87	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,122.17090	1,131.999	12.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			195.87090	183.599	12.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,114.96190	1,124.638	12.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			198.66190	186.238	12.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,287.45590	1,300.430	12.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,225.91360	1,237.789	12.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			159.61360	149.389	12.86	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,195.75210	1,207.058	12.87	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,349.07110	1,361.497	12.78	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			139.07110	129.297	12.78	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			219.32150	216.206	19.70	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,459.32150	2,434.006	19.70	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			226.66720	223.043	20.46	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,812.56720	2,787.143	20.46	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,420.62280	1,432.731	12.77	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			146.52280	136.831	12.77	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,503.27210	1,516.363	12.92	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			156.67210	148.963	12.92	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			253.54790	251.256	21.88	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,236.94790	3,213.856	21.88	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			266.34330	253.899	13.10	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			304.05560	300.978	19.85	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,583.95560	2,560.478	19.85	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,236.44330	1,244.399	13.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			713.66450	711.643	15.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			846.56450	824.243	15.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			720.33680	718.378	15.17	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			833.23680	810.978	15.17	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			716.99300	715.003	15.19	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			839.89300	817.603	15.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			374.79400	371.541	18.75	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,118.39400	2,094.941	18.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			729.53440	727.484	15.17	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			833.13440	810.884	15.17	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			726.17440	724.093	15.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			839.77440	817.493	15.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			722.83460	720.723	15.21	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			846.43460	824.123	15.21	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,281.29150	1,289.886	13.07	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			254.89150	243.285	13.07	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,587.57570	1,601.853	13.06	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			165.97570	160.653	13.06	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			291.22200	285.695	23.35	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,689.62200	3,664.495	23.35	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			324.90980	320.236	24.87	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,168.70980	4,144.436	24.87	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,661.92490	1,674.536	13.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			175.72490	168.736	13.11	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,735.02870	1,748.261	13.21	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			186.02870	179.061	13.21	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			309.72130	309.152	25.21	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,660.72130	4,639.952	25.21	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			835.15660	831.907	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,059.55660	1,056.307	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			841.45760	838.216	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,045.85760	1,042.616	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			838.29600	835.051	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,052.69600	1,049.451	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			944.08650	944.176	15.29	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			854.78650	834.276	15.29	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			950.98700	951.160	15.25	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			841.68700	821.260	15.25	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			947.52420	947.661	15.27	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			848.22420	827.761	15.27	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,813.58050	1,828.689	13.31	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			195.48050	189.789	13.31	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			283.37850	291.213	25.09	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,115.27850	5,102.313	25.09	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			269.47530	269.102	24.90	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,562.77530	5,541.002	24.90	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,880.64070	1,894.721	13.35	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			203.94070	196.621	13.35	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,955.99990	1,970.549	13.35	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			210.19990	202.749	13.35	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			245.17960	244.990	24.68	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,099.37960	6,077.190	24.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,412.13000	1,414.041	13.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			492.83000	472.441	13.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,422.93150	1,424.944	13.79	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			483.63150	463.344	13.79	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,417.51670	1,419.156	13.80	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			488.21670	467.556	13.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,140.78660	1,143.469	15.24	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			850.98660	831.269	15.24	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,137.14700	1,139.792	15.26	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			857.34700	837.592	15.26	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			218.23050	217.823	24.17	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,438.43050	6,415.623	24.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,998.89730	2,013.661	13.23	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			209.09730	201.461	13.23	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,144.44490	1,147.164	15.21	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			844.64490	824.964	15.21	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option										0.00	0	1,470,448
Total \$ / R										370,983,132.20	29,494	2,199,451
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.59230		12.57010			314,807.50	25	844
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.78710		12.76530			0.00	0	86
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.99840		12.97630			0.00	0	84
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.20660		13.18640			0.00	0	0
Total \$ / R MAXI Future										314,807.50	25	1,014
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			90,745.48980	92,459.766	12.61	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			2,735.48980	2,229.766	12.61	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			89,831.43940	91,532.976	12.59	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			2,821.43940	2,302.976	12.59	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			88,919.78240	90,608.269	12.58	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			2,909.78240	2,378.269	12.58	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			101,478.66870	102,746.204	12.86	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			10,948.66870	10,036.204	12.86	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			103,092.04350	104,382.299	12.87	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			10,562.04350	9,672.299	12.87	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			102,284.01870	103,562.944	12.86	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			10,754.01870	9,852.944	12.86	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			89,536.78050	89,995.349	13.08	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			30,906.78050	29,155.349	13.08	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			88,983.40150	89,429.777	13.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			31,353.40150	29,589.777	13.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			88,433.41050	88,867.653	13.13	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			31,803.41050	30,027.653	13.13	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			68,121.08360	67,874.083	15.51	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			93,481.08360	91,214.083	15.51	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			67,814.31220	67,564.845	15.53	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			94,174.31220	91,904.845	15.53	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			67,509.40180	67,257.507	15.55	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			94,869.40180	92,597.507	15.55	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										314,807.50	25	1,014
£ / R	On 14/09/2015	Foreign Exchange Future			19.54940		19.48350			9,403,261.40	481	27,392
£ / R	On 11/12/2015	Foreign Exchange Future			19.84040		19.77420			4,960,100.00	250	2,758
£ / R	On 14/03/2016	Foreign Exchange Future			20.15960		20.09230			201,596.00	10	585
£ / R	On 13/06/2016	Foreign Exchange Future			20.47610		20.41070			0.00	0	0
Total £ / R Future										14,564,957.40	741	30,735
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,503.50000	8,569.400	23.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	23.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,517.08250	1,575.871	12.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			33.58250	26.471	12.86	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,365.22530	1,421.257	12.28	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			41.72530	31.857	12.28	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			705.08780	738.154	11.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			161.58780	128.754	11.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			698.10700	730.834	11.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			164.60700	131.435	11.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			691.16230	723.556	11.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			167.66230	134.156	11.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			112.86050	113.797	13.05	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,129.36050	1,064.397	13.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,050.53530	1,097.945	11.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			67.03530	48.545	11.03	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,424.20860	1,470.337	11.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			150.00860	129.937	11.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,416.36450	1,462.184	11.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			152.16450	131.784	11.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			436.96300	442.472	12.78	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			992.76300	932.072	12.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,703.29890	1,758.482	11.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			89.09890	78.082	11.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,432.07480	1,478.510	11.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			147.87480	128.110	11.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			327.84470	330.560	13.43	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,323.64470	1,260.160	13.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,958.00370	2,018.579	11.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			53.80370	48.179	11.43	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,308.26440	1,335.653	11.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			405.96440	366.053	11.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,302.15890	1,329.352	11.74	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			409.85890	369.752	11.74	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,296.07550	1,323.074	11.74	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			413.77550	373.474	11.74	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			999.79660	1,005.548	12.92	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,079.09660	1,019.448	12.92	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			996.20670	1,001.865	12.94	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,085.50670	1,025.765	12.94	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			992.63220	998.199	12.95	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,091.93220	1,032.099	12.95	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											14,564,957.40	741	130,615
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10207		0.10254			0.00	0	24

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10381		0.10429			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10579		0.10627			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,258.42730	1,211.439	14.77	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.32730	4.339	14.77	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			374.55960	338.648	13.12	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			120.45960	131.548	13.12	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			61.36870	49.636	16.39	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			807.26870	842.536	16.39	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,444.17060	1,397.175	13.28	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			15.07060	16.175	13.28	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			615.71650	576.666	13.55	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			186.61650	195.666	13.55	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			218.13000	197.636	16.03	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			789.03000	816.636	16.03	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			849.34040	806.694	13.71	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			221.84040	227.894	13.71	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			397.12050	369.648	15.75	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			769.62050	790.848	15.75	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			201.47230	184.727	18.15	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,573.97230	1,605.927	18.15	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			13.88490		14.05240			16,231,448.10	1,169	33,527
€ / R	On	21/09/2015	Foreign Exchange Future			13.90320		14.07090			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.99550		14.16480			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.12010		14.29090			141,201.00	10	32,823
€ / R	On	25/01/2016	Foreign Exchange Future			14.24470		14.41690			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.38300		14.55620			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.65010		14.82690			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.91840		15.09660			0.00	0	0
Total € / R Future											16,372,649.10	1,179	69,350
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,072.60820	911.878	11.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			20.20820	26.978	11.76	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,044.51320	884.423	11.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			127.09260	86.303	13.84	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			674.69260	801.403	13.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			80.90950	54.941	14.78	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			14.85860	19.822	11.89	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,148.21470	986.002	11.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			15.81470	21.102	11.86	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			49.55770	33.534	15.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,247.15770	1,398.635	15.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			48.88990	33.084	15.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			22.11320	29.523	11.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			178.70010	123.919	13.27	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			506.30010	619.019	13.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			7.77280	10.337	12.14	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,167.25860	1,004.722	11.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,256.48990	1,408.184	15.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			928.50950	1,070.041	14.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			50.23480	33.992	15.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,237.83480	1,389.092	15.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,795.21770	1,627.927	13.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			2.81770	3.027	13.30	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,360.17280	1,195.237	12.14	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			213.01910	152.933	13.21	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			482.11910	589.733	13.21	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			209.99050	150.618	13.23	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			489.09050	597.418	13.23	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			102.69120	72.207	14.60	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			881.79120	1,019.007	14.60	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			216.08870	155.284	13.18	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			475.18870	582.084	13.18	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			320.47510	251.049	13.32	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			505.67510	605.549	13.32	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			172.86830	133.500	14.67	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			928.06830	1,058.000	14.67	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			327.50600	256.818	13.27	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			492.70600	591.318	13.27	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			323.97230	253.916	13.30	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			499.17230	598.416	13.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			70.67050	85.860	12.10	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			679.74050	569.761	12.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			288.84050	349.661	12.55	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			969.26000	1,090.588	14.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			267.95710	218.897	14.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			977.05710	1,098.796	14.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,343.52360	3,172.901	16.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.62360	2.801	16.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,311.57050	1,155.960	12.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			265.81050	217.125	14.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			984.91050	1,107.025	14.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			91.07470	74.698	18.11	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,300.17470	2,454.598	18.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			270.16000	220.688	14.72	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			398.66740	336.622	14.47	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			901.76740	1,011.922	14.47	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			489.89460	415.146	13.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			692.99460	790.446	13.84	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			486.50650	412.216	13.86	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			699.60650	797.516	13.86	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			418.12280	353.291	14.32	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			851.22280	958.591	14.32	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			493.30810	418.103	13.82	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			686.40810	783.404	13.82	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			915.38200	803.189	12.64	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			349.18200	410.189	12.64	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			909.86630	798.172	12.66	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			353.66630	415.172	12.66	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			904.38140	793.186	12.68	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			358.18140	420.186	12.68	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,074.16670	965.461	13.01	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			447.26670	515.361	13.01	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			665.19570	593.594	14.99	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,626.33450	1,750.673	16.35	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,078.29570	1,183.494	14.99	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			662.29120	591.001	15.00	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,085.39120	1,190.901	15.00	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			659.40890	588.423	15.02	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,092.50890	1,198.323	15.02	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			493.23450	440.773	16.35	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,018.39980	927.349	14.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			871.79980	958.949	14.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,014.66390	923.776	14.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			878.06390	965.376	14.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,022.14760	930.933	14.52	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			865.54760	952.533	14.52	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											16,372,649.10	1,179	207,390
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.27560		9.29860			0.00	0	2,592
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.37620		9.39970			0.00	0	8,511
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.48860		9.51180			0.00	0	1,850
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.60300		9.62710			0.00	0	0
Total AU\$ / R Future											0.00	0	12,953
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			8.09730	7.197	14.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,069.49730	1,091.597	14.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			8.48450	7.555	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,049.88450	1,071.955	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			8.28810	7.373	14.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,059.68810	1,081.773	14.29	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			6.02740	5.564	17.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,154.69410	2,130.815	18.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.99410	4.615	18.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,105.18710	2,081.268	17.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.48710	5.068	17.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,055.72740	2,031.764	17.74	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			409.50010	411.865	13.09	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			417.07980	396.384	13.11	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			415.27980	417.784	13.11	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			425.89640	404.932	13.08	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			404.09640	406.332	13.08	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			421.30010	400.465	13.09	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			334.94630	318.245	13.98	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			797.84630	805.246	13.98	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			332.24810	315.666	14.00	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			805.14810	812.666	14.00	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			337.66500	320.852	13.96	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			790.56500	797.852	13.96	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											0.00	0	12,953
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.85500		9.87000			14,151,780.00	1,436	1,400
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.99980		10.01500			0.00	0	0
Total CAD/ R Future											14,151,780.00	1,436	1,400
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			339.72000	323.858	12.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			109.72000	108.858	12.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			333.13180	317.341	12.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			113.13180	112.341	12.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			326.61630	310.899	12.27	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			116.61630	115.899	12.27	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			171.05070	159.800	13.52	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			656.05070	660.001	13.52	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			168.82890	157.668	13.54	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			663.82890	667.868	13.54	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			173.33770	161.981	13.49	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			648.33770	652.181	13.49	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											14,151,780.00	1,436	1,400
CF CANDCOn	14/09/2015	Foreign Exchange Future			161.38880			153.33430			0.00	0	24,000
Total CF CANDO CAGH Future											0.00	0	24,000
CF CANDCOn	14/09/2015	Foreign Exchange Option	159.99	Call				0.00000	1.399		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 14/09/2015	Foreign Exchange Option	159.99	Put			6.65570	0.000		0.00	0	0
CF CANDCO	On 14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	1.389		0.00	0	0
CF CANDCO	On 14/09/2015	Foreign Exchange Option	160.00	Put			6.66570	0.000		0.00	0	0
CF CANDCO	On 14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	1.379		0.00	0	0
CF CANDCO	On 14/09/2015	Foreign Exchange Option	160.01	Put			6.67570	0.000		0.00	0	0
Total CF CANDO CAGH Option										0.00	0	0
Total CF CANDO CAGH										0.00	0	24,000
CF CANDCO	On 06/08/2015	Foreign Exchange Future			74.44820		71.62470			0.00	0	10,000
Total CF CANDO CAGI Future										0.00	0	10,000
CF CANDCO	On 06/08/2015	Foreign Exchange Option	67.99	Call			3.63470	6.458		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	67.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	68.00	Call			3.62470	6.448		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	68.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	68.01	Call			3.61470	6.438		0.00	0	0
CF CANDCO	On 06/08/2015	Foreign Exchange Option	68.01	Put			0.00000	0.000		0.00	0	0
Total CF CANDO CAGI Option										0.00	0	0
Total CF CANDO CAGI										0.00	0	10,000
CHF / R	On 14/09/2015	Foreign Exchange Future			13.28400		13.41940			0.00	0	1,582
CHF / R	On 11/12/2015	Foreign Exchange Future			13.53770		13.67830			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			691.61370	576.551	11.93	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.79	Put			62.21370	82.551	11.93	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Call			683.57780	569.046	11.94	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.80	Put			64.17780	85.046	11.94	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Call			675.58700	561.592	11.95	0.00	0	0
CHF / R	On 14/09/2015	Foreign Exchange Option	12.81	Put			66.18700	87.592	11.95	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Call			372.04620	313.930	14.40	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	13.99	Put			683.74620	766.229	14.40	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Call			368.94050	311.242	14.42	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.00	Put			690.64050	773.542	14.42	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Call			365.86180	308.580	14.45	0.00	0	0
CHF / R	On 11/12/2015	Foreign Exchange Option	14.01	Put			697.56180	780.880	14.45	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			2.01630		2.01370			0.00	0	0
CNH / R	On 11/12/2015	Foreign Exchange Future			2.03420		2.03220			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			367.02760	339.682	12.50	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			455.41210	452.950	12.61	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			418.41210	389.950	12.61	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			561.00500	560.959	12.54	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			324.00500	297.959	12.54	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			504.02760	502.682	12.50	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			914.63220	912.359	12.95	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			492.63220	470.358	12.95	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			859.87510	856.796	12.99	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			537.87510	514.796	12.99	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			807.48180	803.650	13.03	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			585.48180	561.650	13.03	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.86330		1.88820			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.89710		1.92310			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,531.42090	1,295.608	14.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			49.42090	62.608	14.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,441.16740	1,208.607	14.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			59.16740	75.607	14.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,352.48220	1,123.947	14.00	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			70.48220	90.947	14.00	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			386.32230	302.596	14.01	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,155.32230	1,331.596	14.01	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			361.33030	282.252	14.14	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,230.33030	1,411.252	14.14	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			414.20190	324.689	13.89	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,083.20190	1,253.689	13.89	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			0.12100		0.12270			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12030		0.12200			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.11950		0.12160			0.00	0	0
Total KES / R Future											0.00	0	1,883
Total KES / R											0.00	0	1,883

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05980		0.05970			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05580		0.05570			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05430		0.05410			0.00	0	0
Total NGN / R Future											0.00	0	114,200
Total NGN / R											0.00	0	114,200
NZ\$ / R	On	22/07/2015	Foreign Exchange Future			8.33240		8.34630			8,332,400.00	1,000	9,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.37250		8.38620			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.44570		8.46000			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.53020		8.54460			0.00	0	0
Total NZ\$ / R Future											8,332,400.00	1,000	9,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Put			89.67690	87.563	12.82	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Call			58.18220	43.147	13.00	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Put			101.88220	100.747	13.00	0.00	0	8,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Call			74.57070	57.654	12.65	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Put			78.27070	75.254	12.65	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Call			70.17200	53.695	12.74	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Put			83.87200	81.295	12.74	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Call			65.97690	49.963	12.82	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			10.48660	8.814	11.95	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			714.28660	726.314	11.95	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			10.09800	8.490	11.99	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			723.89800	735.990	11.99	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			9.72400	8.178	12.03	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			733.52400	745.678	12.03	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			80.18890	74.235	12.86	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			710.18890	718.535	12.86	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			78.80900	72.943	12.89	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			718.80900	727.243	12.89	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			77.45460	71.675	12.92	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			727.45460	735.975	12.92	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			165.50910	157.995	13.49	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			760.90910	767.795	13.49	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			163.62250	156.181	13.52	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			769.02250	775.981	13.52	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			161.75830	154.394	13.55	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			777.15830	784.194	13.55	0.00	0	0
Total NZ\$ / R Option											0.00	0	8,000
Total NZ\$ / R											8,332,400.00	1,000	17,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.10270		1.11790			8,237,169.00	7,470	699
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10420		1.11950			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10650		1.12180			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future											8,237,169.00	7,470	699
Total QUANTO € / \$											8,237,169.00	7,470	699
RAIN	On	14/09/2015	Foreign Exchange Future			22,153.89000		22,242.74000			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			4.67260		4.63710			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.63400		4.59950			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			125.83220	141.774	13.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			98.73220	79.174	13.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			137.10620	154.200	14.06	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			90.00620	71.600	14.06	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			131.39950	147.918	14.02	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			94.29950	75.318	14.02	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			221.47470	242.795	13.73	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			111.97470	98.795	13.73	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			215.30060	236.227	13.69	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			115.80060	102.227	13.69	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			209.21970	229.747	13.66	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			119.71970	105.747	13.66	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			1.56690		1.57310			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.51890		1.52450			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											0.00	0	130
Total Futures											432,956,895.20	41,345	1,017,459
Total Options											0.00	0	1,716,368
Grand Total:											432,956,895.20	41,345	2,733,827