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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/08/2015 Foreign Exchange Future			12.76210		12.54060			0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.76440		12.54280			0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.79130		12.56920			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.79350		12.57140			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.79580		12.57360			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.80470		12.58240			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.82720		12.60430			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.83620		12.61310			738,633,456.60	57,543	522,947
\$ / R On 28/09/2015 Foreign Exchange Future			12.86760		12.64390			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.87210		12.64830			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.93580		12.71080			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			13.00050		12.77470			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			13.03070		12.80440			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			13.03760		12.81120			113,909,511.20	8,737	174,904
\$ / R On 21/12/2015 Foreign Exchange Future			13.06090		12.83410			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.11420		12.88670			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.14670		12.91870			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.18430		12.95570			0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.21510		12.98590			0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.25060		13.02070			0.00	0	272
\$ / R On 14/03/2016 Foreign Exchange Future			13.25770		13.02760			30,492,710.00	2,300	10,756

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Future			13.29320		13.06240			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.35950		13.12740			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.43380		13.20030			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.45780		13.22390			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.46500		13.23100			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.47470		13.24040			87,585,550.00	6,500	9,671
\$ / R	On	28/06/2016	Foreign Exchange Future			13.51070		13.27580			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.58040		13.34420			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.64490		13.40810			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			13.69460		13.45900			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.71330		13.47800			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.77130		13.53730			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.83980		13.60720			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.87290		13.64100			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.88330		13.65160			0.00	0	0
Total \$ / R Future											970,621,227.80	75,080	727,924
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			329.02630	522.743	14.67	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			38.42630	10.643	14.67	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			152.15600	293.288	13.97	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			129.35600	48.888	13.97	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			439.92900	635.246	12.84	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			40.72900	13.945	12.84	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			214.92640	360.113	13.20	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			145.72640	68.813	13.20	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			49.20260	87.493	14.85	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			587.80260	403.993	14.85	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,773.73810	1,995.892	18.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.13810	0.092	18.80	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,424.22130	1,646.190	17.52	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.62130	0.390	17.52	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			168.36940	288.911	13.40	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			214.76940	113.111	13.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			72.65020	127.994	14.29	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			469.05020	302.194	14.29	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.25720	0.637	31.43	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,926.65720	3,704.837	31.43	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			364.88000	540.247	12.84	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			82.48000	35.547	12.84	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			508.61680	697.358	13.00	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			64.31680	30.158	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			333.57840	486.921	13.31	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			62.41310	31.142	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			492.38070	675.453	12.97	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			79.28070	39.253	12.97	0.00	0	50,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			299.87070	444.903	13.40	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			186.77070	108.703	13.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			442.20860	617.348	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			48.29750	24.507	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			585.16270	782.466	13.13	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			52.06270	26.266	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			357.40290	516.141	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			144.30290	79.941	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			545.51310	737.342	13.06	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			18.40990	9.365	13.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			651.30870	856.027	13.23	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			38.20870	19.827	13.23	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			470.50630	650.265	13.02	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			87.40630	44.065	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			601.39750	800.707	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			8.69430	4.138	13.75	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,002.49590	1,220.703	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			9.39590	4.503	13.73	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			569.14030	764.331	13.10	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			56.04030	28.132	13.10	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			831.50990	1,045.565	13.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			5.84810	2.921	14.05	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,109.18830	1,329.200	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			6.08830	3.000	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			617.83750	819.051	13.18	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			44.73750	22.851	13.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,021.79430	1,240.338	13.75	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			2.30120	1.493	15.23	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,325.75020	1,547.894	15.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			2.65020	1.694	15.01	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			878.44500	1,093.883	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			15.34500	7.683	13.56	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,118.94810	1,339.121	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.18470	0.824	16.33	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,444.99160	1,667.452	15.55	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			1.89160	1.252	15.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,079.96480	1,299.448	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			6.86480	3.248	13.86	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,375.40120	1,597.693	15.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,415.15680	1,637.550	15.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			2.05680	1.350	15.42	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,128.71630	1,349.045	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			5.61630	2.845	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,614.28470	1,837.024	16.33	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.41030	0.320	18.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,634.22210	1,856.985	16.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.12210	0.785	16.42	0.00	0	24,142

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	14.30	Put			1,701.29320	1,485.538	19.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			11.57380	17.270	19.61	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,848.47380	1,631.070	19.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,053.47000	2,276.492	18.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.37000	0.292	18.34	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,013.51030	2,236.520	18.16	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			739.90950	559.055	15.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			59.54110	92.996	15.74	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			846.44110	656.796	15.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00000	0.000	21.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,886.90000	5,663.800	21.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			14.39320	21.738	19.10	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			587.91090	422.659	14.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			92.20540	145.356	14.90	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			629.10540	459.156	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			9.64630	14.232	20.04	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,976.54630	1,758.032	20.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			73.00950	115.255	15.34	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			508.15570	353.307	14.40	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			108.66600	170.512	14.60	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			555.56600	394.312	14.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			22.80880	34.556	18.02	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,409.70880	1,198.356	18.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			101.01090	158.859	14.73	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			327.79680	208.353	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			174.46060	269.366	13.82	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			361.36060	233.166	13.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			76.88030	121.606	15.24	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			713.78030	535.406	15.24	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			121.25570	189.507	14.40	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			247.41170	151.467	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			220.19450	338.237	13.64	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			277.09450	172.037	13.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			106.70010	167.525	14.63	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			563.60010	401.325	14.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			190.89680	294.553	13.75	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			191.38990	111.916	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			273.64370	411.599	13.47	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			210.54370	125.399	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			145.52080	225.546	14.06	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			432.42080	289.346	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			240.51170	367.667	13.57	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			160.47840	90.721	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			310.83550	458.663	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			177.73550	102.463	13.37	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			208.75860	321.365	13.68	1,545,766.61	4,810	4,810
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			295.65860	185.165	13.68	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	12.51	Call			294.48990	438.116	13.41	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			99.10860	51.148	13.07	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			421.65360	593.187	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			108.55360	56.987	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			249.09240	379.895	13.54	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			235.99240	143.695	13.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			38.85410	57.088	17.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,394.95410	1,189.488	17.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			3.77040	5.605	28.21	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,159.87040	3,938.005	28.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,497.56410	1,720.251	15.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.60160	1.239	16.73	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			3.66410	2.651	15.31	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,250.65400	1,472.253	14.29	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			6.75400	4.653	14.29	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			107.07280	161.431	15.31	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			733.17280	563.831	15.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,845.50160	2,068.839	16.73	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			229.04670	334.113	14.06	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			380.74670	262.013	14.06	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,571.03490	1,794.104	15.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			10.23490	8.304	15.18	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			133.56120	186.407	16.32	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			982.76120	810.606	16.32	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			14.95460	23.377	28.83	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,284.15460	4,067.577	28.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,915.68670	2,139.716	16.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			4.88670	3.916	16.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			21.32930	29.726	27.93	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,696.62930	4,479.226	27.93	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,983.91960	2,207.950	15.76	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			9.21960	7.450	15.76	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,642.63160	1,864.997	14.97	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			17.93160	14.497	14.97	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			150.30850	197.015	16.89	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,225.60850	1,046.514	16.89	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			675.46570	843.562	13.49	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			211.06570	152.862	13.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			121.94000	91.488	13.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,131.49500	1,338.871	13.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			70.29500	51.271	13.67	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,088.86210	1,294.533	13.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			77.66210	56.933	13.66	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,005.42970	1,207.371	13.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			94.22970	69.771	13.63	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,446.04760	1,665.335	14.31	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			34.84760	27.734	14.31	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	11.60	Call			1,262.70190	1,477.161	13.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			51.50190	39.561	13.95	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,253.81240	1,467.859	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			52.61240	40.258	13.93	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,876.89500	2,099.607	15.13	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			15.69500	12.007	15.13	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,828.37720	2,050.811	15.04	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			17.17720	13.211	15.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,635.74530	1,856.840	14.68	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			24.54530	19.240	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,661.90290	3,888.203	19.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.70290	0.603	19.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,611.96410	3,838.252	19.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.76410	0.652	19.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,562.03050	3,788.305	19.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.83050	0.705	19.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			62.03130	66.452	22.21	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,050.83130	2,828.852	22.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			59.62120	62.118	25.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,748.42120	3,524.518	25.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.43370	2.145	27.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,960.23370	7,734.545	27.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			89.07760	111.228	19.37	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,117.87760	1,913.628	19.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			82.14470	102.099	19.72	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,240.94470	2,034.499	19.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			80.65660	100.138	19.80	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,269.45660	2,062.538	19.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			240.16080	309.200	15.82	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			928.96080	771.600	15.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			210.35300	270.021	16.23	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,059.15300	892.421	16.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			122.23960	154.862	18.13	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,681.03960	1,487.262	18.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			290.36320	373.609	15.26	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			759.16320	616.009	15.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			261.53550	336.854	15.57	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			850.33550	699.254	15.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			252.66100	325.481	15.67	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			881.46100	727.881	15.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			356.06260	456.311	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			594.86260	468.711	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			340.50590	436.862	14.80	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			629.30590	499.262	14.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			311.56280	400.459	15.06	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			700.36280	562.859	15.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			422.43490	542.663	14.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			471.23490	365.063	14.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			407.45820	523.392	14.40	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			496.25820	385.792	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			372.38520	477.779	14.58	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			561.18520	440.179	14.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			554.91250	700.796	13.80	14,015,910.00	20,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			313.71250	233.195	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			549.74580	694.791	13.82	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			318.54580	237.191	13.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			539.53240	682.904	13.85	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			328.33240	245.304	13.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			788.43080	975.731	13.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			157.23080	118.131	13.55	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			774.92100	959.974	13.54	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			163.72100	122.374	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			560.11930	706.840	13.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			308.91930	229.240	13.78	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			846.77260	1,039.866	13.57	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			135.57260	102.266	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			809.00140	999.576	13.56	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			147.80140	111.976	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			802.10270	991.600	13.56	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			150.90270	114.000	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			964.69560	1,164.600	13.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			103.49560	77.000	13.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			924.65350	1,122.408	13.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			113.45350	84.808	13.60	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			893.14000	1,089.088	13.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,708.82350	1,930.881	14.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			24.72350	19.981	14.74	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			160.08770	201.024	17.42	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,475.98770	1,290.124	17.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			26.29280	34.366	27.25	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,062.19280	4,843.466	27.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,047.19970	2,271.578	15.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			13.09970	10.678	15.40	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,718.38770	1,940.534	14.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			24.28770	19.634	14.76	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			483.28790	600.261	14.31	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			526.58790	416.061	14.31	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			184.69070	222.876	17.95	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,745.99070	1,556.176	17.95	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,218.58860	1,423.216	13.56	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			99.88860	76.516	13.56	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			503.88110	618.386	14.33	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			555.18110	441.686	14.33	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			454.73680	557.050	14.61	0.00	0	3,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			646.03680	520.350	14.61	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,432.96910	1,648.981	13.98	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			77.26910	64.681	13.98	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			132.97680	155.989	20.00	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,577.27680	2,371.689	20.00	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,296.77190	1,504.078	13.61	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			110.87190	88.978	13.61	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			193.86420	230.039	18.66	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,047.96420	1,854.939	18.66	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			824.17700	982.175	13.59	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			333.47700	261.575	13.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,877.42280	2,666.894	20.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,021.28080	2,244.669	14.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			43.68080	36.969	14.86	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,560.90530	1,778.246	14.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			83.30530	70.546	14.04	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,571.42220	1,395.529	17.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			1,516.28650	1,732.795	13.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			88.68650	75.095	13.96	0.00	0	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			20.11910	26.415	26.31	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,222.51910	6,998.715	26.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			155.02280	174.594	20.59	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			341.81920	268.724	13.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			150.60260	160.371	21.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			3,273.00260	3,052.671	21.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			148.62390	156.442	23.31	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,621.02390	3,398.742	23.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			289.02220	343.229	17.41	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			170.81430	134.532	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			250.58600	297.545	18.06	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,812.98600	1,629.845	18.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			215.78630	254.882	18.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			2,088.18630	1,897.182	18.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			819.41920	976.424	13.57	0.00	0	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			147.02280	115.031	13.40	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			438.16050	525.310	15.66	1,050,620.00	2,000	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			960.56050	817.610	15.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			351.21370	419.350	16.55	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,263.61370	1,101.650	16.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,148.41430	1,342.232	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			115.94720	96.043	13.64	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,140.93390	1,334.308	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			173.33390	136.608	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,103.92890	1,295.033	13.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			186.32890	147.333	13.44	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,224.62280	1,422.731	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			138.20740	109.666	13.46	0.00	0	788

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	12.00	Call			1,186.20080	1,382.198	13.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			158.60080	124.498	13.41	622,491.00	5,000	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,155.92060	1,350.179	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			168.32060	132.479	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,343.54720	1,553.743	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,319.33520	1,527.299	13.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			121.73520	99.599	13.59	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,255.80740	1,457.366	13.46	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,382.69960	1,593.797	13.61	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			120.29960	100.597	13.61	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			205.37590	240.301	19.42	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,392.97590	2,197.101	19.42	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			211.69030	244.830	20.15	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,744.29030	2,545.330	20.15	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,455.87930	1,669.442	13.63	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			128.47930	109.942	13.63	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,541.99790	1,755.370	13.73	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			141.69790	121.570	13.73	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			237.40220	251.998	20.97	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,167.10220	2,948.198	20.97	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			240.11560	194.298	13.43	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			291.67460	333.717	19.57	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,517.77460	2,325.917	19.57	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,264.01560	1,452.098	13.43	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			720.58510	835.980	15.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			779.58510	660.980	15.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			717.09260	832.025	15.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			786.09260	667.025	15.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			713.62140	828.093	15.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			792.62140	673.093	15.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			364.00500	418.363	18.52	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,053.60500	1,873.663	18.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			730.15520	845.845	15.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			779.75520	661.145	15.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			726.64630	841.881	15.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			786.24630	667.181	15.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			723.16370	837.939	15.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			792.76370	673.239	15.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,310.46520	1,500.614	13.40	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			230.06520	185.914	13.40	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,628.52670	1,840.949	13.74	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			152.72670	130.249	13.74	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			275.12540	285.871	22.45	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,619.32540	3,395.171	22.45	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			308.82890	316.791	23.90	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,094.62890	3,866.391	23.90	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,706.08710	1,918.775	13.77	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			161.88710	138.375	13.77	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,781.54340	1,993.957	13.86	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			173.44340	149.057	13.86	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			301.96140	347.423	25.39	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,593.86140	4,402.523	25.39	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			820.73340	819.630	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,025.13340	1,024.030	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			817.54690	816.442	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,031.94690	1,030.842	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			814.38270	813.276	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,038.78270	1,037.676	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			955.59770	1,075.521	15.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			806.59770	690.921	15.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			962.82570	1,083.737	15.08	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			793.82570	679.137	15.08	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			959.20160	1,079.618	15.10	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			800.20160	685.018	15.10	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,861.55650	2,072.260	13.91	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			183.55650	158.960	13.91	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			286.26610	328.518	25.31	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,058.26610	4,865.218	25.31	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			267.78100	310.087	25.28	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,500.48100	5,308.787	25.28	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,929.58540	2,137.805	13.93	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			192.28540	166.505	13.93	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,006.43800	2,212.670	13.90	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			199.23800	172.870	13.90	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			249.89220	285.732	25.14	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,042.69220	5,845.932	25.14	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,457.04640	1,621.866	14.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			456.04640	388.966	14.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,451.44610	1,615.858	14.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			460.44610	392.958	14.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,445.87370	1,609.872	14.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			464.87370	396.972	14.07	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,162.30810	1,289.424	15.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			810.70810	706.124	15.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,158.52250	1,285.187	15.21	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			816.92250	711.887	15.21	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			223.26160	256.268	24.64	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,381.66160	6,182.968	24.64	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,050.86160	2,260.032	13.88	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			199.26160	176.732	13.88	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,166.11920	1,293.681	15.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			804.51920	700.381	15.16	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R Option										17,234,787.61	31,810	1,640,860
Total \$ / R										987,856,015.41	106,890	2,368,784
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.83620		12.61310			2,785,455.40	217	1,046
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			13.03760		12.81120			834,406.40	64	156
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			13.25770		13.02760			649,627.30	49	102
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.47470		13.24040			0.00	0	7
Total \$ / R MAXI Future										4,269,489.10	330	1,311
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			93,537.33020	115,222.491	13.64	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			1,227.33020	602.491	13.64	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			92,584.36140	114,247.661	13.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			1,274.36140	627.661	13.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			91,633.00250	113,273.774	13.61	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			1,323.00250	653.774	13.61	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			8,562.94950	6,309.127	13.64	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			103,849.75580	124,198.339	13.64	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			8,729.75580	6,438.339	13.64	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			105,518.67380	125,941.845	13.65	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			8,398.67380	6,181.845	13.65	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			104,682.94950	125,069.127	13.64	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			90,932.98920	108,643.729	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			27,172.98920	21,873.729	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			90,279.24190	107,936.026	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			27,519.24190	22,166.026	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			89,698.31280	107,230.981	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			27,938.31280	22,460.981	13.53	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			67,974.24150	78,879.081	15.38	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			87,934.24150	75,409.081	15.38	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			67,654.13110	78,516.306	15.40	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			88,614.13110	76,046.306	15.40	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			67,335.98270	78,147.168	15.43	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			89,295.98270	76,677.168	15.43	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										4,269,489.10	330	1,311
£ / R	On 14/09/2015	Foreign Exchange Future			20.02000		19.75710			43,563,520.00	2,176	27,259
£ / R	On 11/12/2015	Foreign Exchange Future			20.32340		20.05530			14,734,465.00	725	4,983
£ / R	On 14/03/2016	Foreign Exchange Future			20.65880		20.38550			0.00	0	405
£ / R	On 13/06/2016	Foreign Exchange Future			20.98990		20.71110			0.00	0	0
Total £ / R Future										58,297,985.00	2,901	32,647
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,777.10000	9,040.000	26.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	26.53	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,768.66970	2,031.066	15.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			11.56970	11.066	15.61	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,610.49800	1,872.603	14.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			13.39800	12.603	14.84	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			865.29550	1,107.467	11.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			48.19550	27.467	11.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			856.80180	1,097.800	11.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			49.70180	27.800	11.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			848.34340	1,088.138	10.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			51.24340	28.138	10.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			102.99020	172.635	12.66	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			845.89020	652.636	12.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,276.12410	1,537.107	13.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			19.02410	17.107	13.20	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			948.07040	1,153.695	12.05	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			292.77040	230.295	12.05	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			354.78880	458.224	13.24	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,069.48880	904.824	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,641.41180	1,890.736	12.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			86.11180	67.336	12.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,632.71030	1,881.780	12.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			87.41030	68.379	12.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,945.68880	2,205.884	12.40	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			50.38880	42.484	12.40	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,650.12660	1,899.705	12.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			84.82660	66.305	12.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			484.56120	616.467	12.62	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			759.26120	623.067	12.62	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,222.11030	2,488.583	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			36.81030	35.183	13.24	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,471.39940	1,698.061	12.18	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			295.89940	249.261	12.18	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,485.88350	1,713.284	12.18	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			290.38350	244.484	12.18	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,478.63220	1,705.666	12.18	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			293.13220	246.866	12.18	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,094.26790	1,260.436	12.96	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			893.16790	780.536	12.96	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,102.93470	1,269.999	12.94	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			881.83470	770.099	12.94	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,098.59280	1,265.213	12.95	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			887.49280	775.313	12.95	0.00	0	0
Total £ / R Option											0.00	0	100,580

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R											58,297,985.00	2,901	133,227
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10327		0.10193			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10505		0.10384			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10708		0.10569			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			29.42670	37.774	15.65	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			836.52670	711.074	15.65	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,195.87590	1,328.491	16.49	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			2.97590	1.791	16.49	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			301.69260	391.675	12.79	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			108.79260	64.975	12.79	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,392.58190	1,513.226	13.32	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			8.98190	8.326	13.32	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			552.60420	634.517	12.95	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			169.00420	129.617	12.95	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			171.27670	192.452	15.06	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			787.67670	687.552	15.06	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			776.99750	873.429	13.17	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			208.09750	165.030	13.17	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			337.89390	375.599	14.86	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			768.99390	667.199	14.86	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			160.27230	175.873	17.31	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,591.37230	1,467.473	17.31	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,322
€ / R	On	14/09/2015	Foreign Exchange Future			14.02630		13.92750			7,742,517.60	552	34,294
€ / R	On	21/09/2015	Foreign Exchange Future			14.04490		13.94590			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.13950		14.03950			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.26790		14.16710			7,133,950.00	500	36,796
€ / R	On	25/01/2016	Foreign Exchange Future			14.39590		14.29410			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.54000		14.43610			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.81610		14.70790			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.09630		14.98660			0.00	0	0
Total € / R Future											14,876,467.60	1,052	74,290
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			943.34880	1,039.657	13.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			15.84880	13.357	13.08	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			914.98030	1,010.972	13.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			69.21890	85.943	14.10	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			741.71890	659.643	14.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			39.81310	48.562	14.93	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			11.36610	9.722	13.30	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,019.65610	1,116.665	13.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			12.15610	10.365	13.26	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			21.67190	25.797	15.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,344.17190	1,249.497	15.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			21.31100	25.347	16.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			17.48030	14.672	13.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			106.23030	132.065	13.59	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			558.73030	485.765	13.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			5.69830	5.052	13.76	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,038.86610	1,136.022	13.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,353.81100	1,259.047	16.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,012.31310	922.262	14.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			22.03920	26.257	15.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,334.53920	1,239.957	15.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,668.93770	1,767.664	15.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			1.43770	1.364	15.10	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,233.19830	1,331.352	13.76	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			136.70190	168.073	13.55	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			530.80190	463.173	13.55	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			134.31960	165.202	13.57	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			538.41960	470.302	13.57	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			56.33700	68.710	14.75	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			960.43700	873.810	14.75	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			139.12580	170.989	13.52	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			523.22580	456.089	13.52	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			241.22440	284.957	13.66	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			551.72440	495.457	13.66	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			121.09850	143.499	14.92	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,001.59850	923.999	14.92	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			247.22730	291.872	13.61	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			537.72730	482.372	13.61	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			244.20800	288.394	13.64	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			544.70800	488.894	13.64	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,219.13590	3,320.063	17.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.03590	2.163	17.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,190.09800	1,286.790	12.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			72.99800	68.890	12.99	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			580.33430	651.501	13.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			313.23430	283.601	13.03	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			66.44190	74.765	18.25	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,399.34190	2,306.865	18.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			211.91010	241.450	14.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,034.81010	963.550	14.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			210.07500	239.363	14.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,042.97500	971.463	14.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			208.25790	237.296	14.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,051.15790	979.396	14.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			330.63660	368.679	14.52	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			956.53660	892.779	14.52	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			413.27570	460.040	13.95	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			739.17570	684.140	13.95	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			410.18720	456.641	13.97	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			746.08720	690.741	13.97	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			348.14940	388.114	14.39	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			904.04940	842.214	14.39	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			416.39300	463.470	13.93	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			732.29300	677.570	13.93	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			2,076.34780	1,992.769	17.17	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,490.25200	1,591.746	12.81	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			104.15200	101.746	12.81	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,366.98300	1,464.739	12.72	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			130.88300	124.739	12.72	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			1,035.51230	973.257	14.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			900.14510	980.216	12.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			314.04510	290.216	12.74	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			229.26750	251.327	16.89	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,943.16750	1,861.327	16.89	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			212.44780	232.769	17.17	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			386.28280	357.178	12.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			801.97670	876.098	13.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			395.87670	366.098	13.02	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			461.66220	507.090	14.48	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			925.56220	867.090	14.48	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			421.61230	463.257	14.77	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			822.91270	898.379	12.96	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			376.81270	348.379	12.96	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			817.63220	892.764	12.97	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			381.53220	352.764	12.97	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			812.38280	887.178	12.99	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			595.63720	641.038	14.93	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,127.73720	1,064.939	14.93	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			592.91490	638.099	14.95	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			477.91060	441.653	13.08	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,135.01490	1,071.999	14.95	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			590.20330	635.171	14.96	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,142.30330	1,079.071	14.96	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			435.59550	467.595	16.22	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,687.69550	1,611.495	16.22	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			985.81060	1,057.753	13.08	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			945.22810	1,001.020	14.47	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			908.62810	854.720	14.47	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			941.63720	997.215	14.49	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			915.03720	860.915	14.49	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			948.83710	1,004.843	14.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			902.23710	848.543	14.45	0.00	0	0
Total € / R Option											0.00	0	294,040
Total € / R											14,876,467.60	1,052	368,330
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.31430		9.20800			0.00	0	2,544
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.41860		9.31070			0.00	0	8,628
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.53680		9.42760			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.65460		9.54590			0.00	0	0
Total AU\$ / R Future											0.00	0	13,047
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,135.21320	1,029.946	14.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.12800	4.123	14.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,145.12800	1,039.823	14.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.04570	4.004	14.75	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,155.04570	1,049.704	14.75	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.21320	4.246	14.66	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.12640	2.497	17.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,063.30040	2,170.685	17.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.60040	2.085	17.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,013.55110	2,120.881	17.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.85110	2.282	17.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,963.82640	2,071.097	17.19	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			345.94680	386.487	12.09	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			408.34680	339.687	12.09	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			342.16490	381.800	12.10	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			414.56490	345.000	12.10	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			338.42420	377.161	12.11	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			420.82420	350.361	12.11	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			290.07460	314.303	13.65	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			834.17460	749.703	13.65	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			287.78980	311.679	13.68	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			841.88980	757.079	13.68	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			292.38170	316.951	13.63	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			826.48170	742.351	13.63	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											0.00	0	13,047
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.84770		9.77510			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.99780		9.92390			0.00	0	0
Total CAD/ R Future											0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			234.74640	292.146	12.20	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			99.64640	84.446	12.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			228.62620	285.464	12.20	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			103.52620	87.764	12.20	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			222.60450	278.870	12.21	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			107.50450	91.170	12.21	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			122.81100	146.989	13.77	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			698.91100	649.189	13.77	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			121.07340	144.950	13.79	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			707.17340	657.150	13.79	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			124.57590	149.040	13.74	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			690.67590	641.240	13.74	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			269.39530		188.09180			0.00	0	24,000
Total CF CANDO CAGH Future											0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			28.08180	109.385		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			28.10180	109.405		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			28.09180	109.395		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	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			6.49230		56.93150			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			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Put			11.05850	61.498		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Put			11.06850	61.508		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Put			11.07850	61.518		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			13.25700		13.11160			0.00	0	1,582
CHF / R	On	11/12/2015	Foreign Exchange Future			13.51050		13.36170			0.00	0	7,229
Total CHF / R Future											0.00	0	8,811
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			415.40700	529.133	12.02	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
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			93.80700	62.133	12.02	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			408.57350	521.433	12.03	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			96.97350	64.433	12.03	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			401.80830	513.792	12.05	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			100.20830	66.792	12.05	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			234.58190	282.199	14.80	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			882.88190	781.699	14.80	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			238.97930	287.405	14.76	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			867.27930	766.905	14.76	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			236.78540	284.791	14.78	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			875.08540	774.291	14.78	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,811
CNH / R	On	14/09/2015	Foreign Exchange Future			2.05650		2.02170			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.07520		2.03980			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			254.16270	155.225	12.93	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			417.70990	648.818	12.88	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			300.70990	183.818	12.88	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			533.91930	795.137	12.98	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			216.91930	130.137	12.98	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			471.16270	720.225	12.93	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			792.54200	1,028.573	13.20	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			494.54200	376.573	13.20	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			907.05840	1,161.841	13.21	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			409.05840	309.841	13.21	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			848.53120	1,092.150	13.16	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			450.53120	340.150	13.16	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			1.88380		1.86860			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.91840		1.90310			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,322.92390	1,470.063	15.37	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			36.92390	32.063	15.37	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,230.63730	1,378.397	15.36	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			44.63730	40.397	15.36	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,142.38890	1,288.435	15.35	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			56.38890	50.435	15.35	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
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			320.61420	387.463	14.55	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,189.61420	1,103.463	14.55	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			298.85160	361.442	14.67	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,267.85160	1,177.442	14.67	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			278.44900	337.678	14.81	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,347.44900	1,253.678	14.81	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			0.12480		0.12290			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12450		0.12250			0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12430		0.12160			0.00	0	0
Total KES / R Future											0.00	0	1,973
Total KES / R											0.00	0	1,973
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06330		0.06190			0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.06020		0.05870			0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05750		0.05610			0.00	0	0
Total NGN / R Future											0.00	0	94,200
Total NGN / R											0.00	0	94,200
NZ\$ / R	On	11/08/2015	Foreign Exchange Future			8.39520		8.37080			67,161,600.00	8,000	8,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.42020		8.39510			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.49690		8.47150			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.58770		8.56090			0.00	0	0
Total NZ\$ / R Future											67,161,600.00	8,000	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Call			60.45040	68.954	11.74	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Put			89.65040	73.754	11.74	0.00	0	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Call			56.57570	64.687	11.82	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Put			95.77570	79.487	11.82	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Call			52.90220	60.636	11.90	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Put			102.10220	85.436	11.90	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Call			49.42280	56.796	11.98	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Put			108.62280	91.596	11.98	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			5.18050	6.325	12.37	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			700.08050	676.125	12.37	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			4.94040	6.036	12.41	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			709.84040	685.836	12.41	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			4.71160	5.760	12.44	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			719.61160	695.560	12.44	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			70.11770	74.566	12.96	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			688.61770	667.666	12.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			68.85750	73.206	12.99	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			697.35750	676.306	12.99	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			67.62090	71.874	13.02	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			706.12090	684.974	13.02	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			159.63020	166.126	13.61	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			738.73020	718.426	13.61	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			157.78790	164.193	13.64	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			746.88790	726.493	13.64	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			155.97070	162.285	13.67	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			755.07070	734.585	13.67	0.00	0	0
Total NZ\$ / R Option											0.00	0	8,000
Total NZ\$ / R											67,161,600.00	8,000	16,000
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09270		1.10420			0.00	0	700
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09440		1.10580			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.09670		1.10810			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	700
Total QUANTO € / \$											0.00	0	700
RAIN	On	14/09/2015	Foreign Exchange Future			22,503.48000		22,219.84000			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			4.55480		4.50850			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.51650		4.46980			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			55.41030	72.202	15.00	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			156.91030	127.402	15.00	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			62.11020	80.324	14.97	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			143.61020	115.524	14.97	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			58.68690	76.184	14.98	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			150.18690	121.384	14.98	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			144.20590	172.662	14.62	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			164.40590	146.162	14.62	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			139.70300	167.214	14.58	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			169.90300	150.714	14.58	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			135.30210	162.396	14.59	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			175.50210	155.896	14.59	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											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
ZMW / R On 14/09/2015 Foreign Exchange Future			1.65080		1.61370			0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.60980		1.57090			0.00	0	0
Total ZMW / R Future								0.00	0	130
Total ZMW / R								0.00	0	130
Total Futures								1 115 226 769.50	87,363	1,001,355
Total Options								17 234 787.61	31,810	2,043,480
Grand Total:								1,132,461,557.11	119,173	3,044,835