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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/07/2015 Foreign Exchange Future			12.25100		12.12840			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.25100		12.12850			0.00	0	400
\$ / R On 07/07/2015 Foreign Exchange Future			12.25510		12.13160			0.00	0	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.26350		12.14750			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.27830		12.16270			0.00	0	2,491
\$ / R On 29/07/2015 Foreign Exchange Future			12.29730		12.18230			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.32630		12.21240			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.35250		12.24030			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.35450		12.24240			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.35650		12.24460			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.36460		12.25320			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.38570		12.27480			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.39570		12.28350			460,896,917.40	37,182	592,577
\$ / R On 28/09/2015 Foreign Exchange Future			12.43070		12.31380			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.43570		12.31810			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.49960		12.38040			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.56180		12.44280			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.59070		12.47180			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.59730		12.47850			82,839,844.80	6,576	132,174
\$ / R On 21/12/2015 Foreign Exchange Future			12.61950		12.50080			0.00	0	250
\$ / R On 27/01/2016 Foreign Exchange Future			12.70230		12.58360			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			12.73830		12.61950			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.76750		12.64870			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.80130		12.68240			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.80800		12.68910			640,400.00	50	8,809
\$ / R	On	29/03/2016	Foreign Exchange Future			12.84180		12.72280			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.90630		12.78630			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.97840		12.85690			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.00170		12.87970			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.00860		12.88650			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.01790		12.89560			0.00	0	3,720
\$ / R	On	28/06/2016	Foreign Exchange Future			13.05280		12.92980			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.11540		12.99160			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.17820		13.05430			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			13.22840		13.10440			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.24730		13.12320			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.30590		13.18170			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.37490		13.25070			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.40840		13.28410			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.41890		13.29450			0.00	0	0
Total \$ / R Future											544,377,162.20	43,808	749,371
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			10.57890	23.779	21.20	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			212.17890	102.780	21.20	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			0.99670	1.429	26.68	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			472.59670	350.429	26.68	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			331.22190	451.171	26.45	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			2.82190	0.171	26.45	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			93.36900	162.386	15.66	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			94.86900	41.386	15.66	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			22.68250	39.955	15.68	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			274.18250	168.955	15.68	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			93.49100	157.931	15.45	0.00	0	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			111.89100	52.831	15.45	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			137.73540	200.568	14.68	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			130.23540	77.068	14.68	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			153.20680	210.919	14.10	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			170.50680	112.619	14.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,383.13230	1,497.784	17.03	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.83230	0.484	17.03	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,035.78570	1,149.406	15.67	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			3.48570	2.106	15.67	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			51.88500	68.220	15.51	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			579.58500	480.920	15.51	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			27.72380	35.864	16.66	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			815.42380	708.564	16.66	0.00	0	4,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.19870	0.342	31.83	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,967.89870	3,853.042	31.83	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			212.86790	265.798	13.57	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			250.46790	189.498	13.57	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			168.33560	205.177	14.17	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			428.03560	352.677	14.17	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			294.60680	356.497	13.43	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			224.30680	173.997	13.43	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			63.49310	76.701	16.26	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			931.09310	832.201	16.26	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,105.28960	1,213.157	13.56	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			10.68960	6.657	13.56	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			80.72170	97.668	15.71	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			806.12170	711.168	15.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			2.63970	2.779	28.70	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,258.03970	4,146.279	28.70	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,448.46460	1,559.089	14.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			3.86460	2.589	14.90	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			253.44530	306.381	13.57	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			300.24530	241.781	13.57	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			355.50290	417.944	13.49	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			240.70290	192.244	13.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,132.55090	1,239.065	13.55	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			19.05090	13.365	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,104.37380	1,210.419	13.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			20.87380	14.719	13.52	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,020.77440	1,125.225	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			4.01730	3.137	15.52	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,687.92490	1,799.145	15.39	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			4.42490	3.445	15.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			11.05350	8.400	14.13	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.47590	0.511	28.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,216.97590	6,104.811	28.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			26.32400	30.002	20.05	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,042.82400	1,934.302	20.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,727.51730	1,838.837	15.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,189.37840	2,080.237	20.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			20.36440	22.981	20.98	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,316.86440	2,207.281	20.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			83.72360	98.133	16.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			1,050.22360	952.433	16.52	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,314.55350	1,424.100	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,186.29790	1,085.842	17.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			35.54060	40.921	19.06	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,752.04060	1,645.221	19.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			104.97190	123.426	15.90	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			891.47190	797.726	15.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			22.87840	25.937	20.55	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			917.53160	823.040	16.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			94.83730	111.367	16.18	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			961.33730	865.667	16.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			130.88120	155.047	15.35	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			747.38120	659.347	15.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			69.79790	81.542	17.04	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			831.36490	739.493	15.66	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			106.32370	125.036	15.86	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			882.82370	789.336	15.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			172.65620	204.254	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			589.15620	508.554	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			101.03160	118.740	16.00	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			627.56450	544.937	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			150.27070	177.933	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			666.77070	582.233	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			228.05750	268.929	14.15	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			444.55750	373.229	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			114.86490	135.193	15.66	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			514.93970	438.737	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			192.99140	228.071	14.51	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			529.49140	452.371	14.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			300.58260	355.998	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			317.08260	260.298	13.70	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			161.06450	190.637	14.90	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			378.45360	312.469	13.84	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			247.85210	291.875	13.96	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			404.35210	336.175	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			384.14300	449.594	13.44	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			230.64300	183.894	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			198.43970	234.437	14.45	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			264.37000	213.456	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			333.13080	392.640	13.59	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			279.63080	226.940	13.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			423.07780	492.698	13.34	0.00	0	3,717
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			199.57780	156.998	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			261.95360	308.169	13.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			208.17900	164.412	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			400.50100	467.742	13.40	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			217.00100	172.042	13.40	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			590.97840	675.434	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			107.47840	79.734	12.96	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			347.87000	409.156	13.55	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			175.08070	136.048	13.25	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			434.69330	505.500	13.31	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			191.19330	149.800	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			747.04420	843.431	13.15	0.00	0	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	11.60	Put			63.54420	47.731	13.15	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			411.67900	480.112	13.37	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			66.84130	50.355	13.13	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			627.34850	716.154	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			93.84850	70.454	13.00	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			832.48840	931.952	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			48.98840	36.252	13.24	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			458.58070	531.748	13.25	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			50.30630	37.285	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			797.93880	896.230	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			54.43880	40.530	13.20	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,067.03760	1,172.410	13.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			23.53760	16.710	13.48	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			730.34130	826.055	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			27.27440	19.525	13.44	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			841.19810	940.944	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			47.69810	35.244	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,295.09720	1,404.504	14.06	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			11.59720	8.804	14.06	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			823.80630	922.985	13.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			107.92340	125.677	16.52	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,064.12340	964.977	16.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			51.20870	59.082	18.89	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,737.40870	1,628.382	18.89	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			9.33250	11.852	28.54	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			46.80940	36.115	13.49	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,495.53250	4,381.152	28.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,524.24050	1,639.414	14.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			10.44050	8.714	14.78	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,188.01130	1,299.505	13.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			24.21130	18.805	13.80	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			960.60940	1,066.815	13.49	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			191.86980	224.711	15.10	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			673.76980	589.011	15.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			18.66970	23.843	27.85	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,618.26970	4,504.243	27.85	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,599.45000	1,715.692	14.70	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			19.05000	16.092	14.70	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,267.81000	1,380.994	13.89	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			37.41000	31.394	13.89	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			128.82510	147.460	17.28	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,308.42510	1,207.861	17.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			143.75900	162.652	17.93	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,550.95900	1,450.852	17.93	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			23.74120	28.696	27.33	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,030.94120	4,916.896	27.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,670.58510	1,786.007	14.72	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	10.80	Put			27.78510	24.207	14.72	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,342.74030	1,454.759	13.94	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			49.94030	42.959	13.94	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			532.52770	596.163	13.98	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			400.72770	345.463	13.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			530.62880	464.481	14.41	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			663.66410	737.466	13.53	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			285.16410	240.167	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			851.29180	943.478	13.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			172.79180	146.178	13.32	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			630.95850	702.222	13.65	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			312.45850	264.922	13.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			751.51950	831.704	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			223.01950	184.404	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,003.93320	1,102.260	13.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			125.43320	104.960	13.42	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			697.75320	774.109	13.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			259.25320	216.809	13.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			888.36820	982.177	13.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			159.86820	134.877	13.35	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,523.63790	1,637.153	14.33	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			45.13790	39.853	14.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			782.76110	868.213	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			204.26110	170.913	13.27	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,167.25040	1,270.743	13.52	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			88.75040	73.443	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,339.62760	1,450.982	13.88	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			61.12760	53.682	13.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			996.03430	1,094.077	13.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			127.53430	106.777	13.42	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,570.30450	1,684.265	14.44	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			41.80450	36.965	14.44	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,330.60530	3,449.188	18.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.10530	1.888	18.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,280.80210	3,399.368	18.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.30210	2.068	18.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,231.01620	3,349.563	18.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.51620	2.263	18.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			82.38940	87.194	24.47	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,403.88940	3,289.894	24.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			93.13170	104.976	20.45	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,454.63170	2,347.676	20.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.88910	2.752	27.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,293.38910	8,175.452	27.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			87.33600	96.602	20.88	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,608.83600	2,499.302	20.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			216.15240	242.571	16.88	0.00	0	13,737

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	Put			1,237.65240	1,145.271	16.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			65.58940	80.900	27.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,087.08940	3,983.600	27.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			121.52900	136.904	19.21	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,013.02900	1,909.604	19.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			0.00000	284.658	16.28	42,698.69	150	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			0.00000	967.358	16.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			87.67880	98.091	20.80	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,579.17880	2,470.791	20.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			225.69740	253.228	16.72	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,187.19740	1,095.928	16.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			302.37480	339.253	15.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			873.87480	791.953	15.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			193.10910	216.822	17.32	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,374.60910	1,279.522	17.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			269.59140	302.319	16.07	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			991.09140	905.019	16.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			0.00000	493.256	14.44	73,988.43	150	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			0.00000	475.956	14.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			232.35820	260.664	16.61	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1,153.85820	1,063.364	16.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			314.56140	352.716	15.54	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			836.06140	755.416	15.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			609.91920	679.498	13.72	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			331.41920	282.198	13.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			290.94050	326.383	15.80	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			912.44050	829.083	15.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			445.45150	497.500	14.42	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			536.95150	470.200	14.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			636.31540	707.998	13.63	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			307.81540	260.698	13.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			434.61290	484.865	14.48	9,697,296.00	20,000	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			556.11290	487.565	14.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			0.00000	690.783	13.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			0.00000	273.483	13.69	41,022.48	150	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			721.25890	799.318	13.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			242.75890	202.018	13.34	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			449.12880	501.781	14.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			26.97430	34.090	27.14	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,396.17430	5,284.590	27.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,420.54710	1,531.889	13.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			59.74710	52.389	13.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,411.42040	1,522.636	13.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			60.62040	53.136	13.96	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			153.44770	172.333	18.55	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,802.64770	1,702.833	18.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,737.01380	1,851.678	14.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			36.21380	32.178	14.75	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			427.83600	470.207	15.31	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			814.23600	737.907	15.31	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			390.15930	429.016	15.66	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			916.55930	836.716	15.66	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			176.64060	194.810	19.07	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			2,073.04060	1,972.510	19.07	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			978.79500	1,069.831	13.30	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			195.19500	167.531	13.30	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,170.78810	1,267.063	13.29	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			151.28810	128.763	13.29	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			146.26610	150.192	21.28	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,926.76610	2,811.892	21.28	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,054.79210	1,146.159	13.31	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			206.09210	178.659	13.31	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			185.22010	201.569	19.65	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,376.52010	2,274.069	19.65	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			684.88610	743.209	14.19	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			532.48610	471.909	14.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			211.36540	183.521	13.26	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			18.97310	22.738	25.97	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,559.87310	7,444.738	25.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,717.70210	1,827.309	13.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			78.60210	69.309	13.98	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,232.74250	3,121.652	22.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			169.45970	176.257	25.36	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,980.35970	3,868.257	25.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,286.94820	1,385.402	13.21	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			147.84820	127.402	13.21	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,100.46540	1,191.521	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,567.31320	1,474.029	17.47	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			264.49230	286.332	18.32	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,885.39230	1,788.332	18.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			232.99320	252.000	18.95	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,133.89320	2,034.000	18.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			171.84250	179.652	22.28	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			291.43260	255.155	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			924.79790	1,006.363	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			295.69790	258.363	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			896.61660	972.810	13.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			317.51660	274.810	13.33	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			316.41320	342.029	17.47	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			244.47710	213.043	13.29	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			996.43570	1,082.548	13.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			257.33570	224.548	13.29	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			936.98340	1,019.973	13.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			287.88340	251.973	13.31	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	14/03/2016	Foreign Exchange Option	12.05	Call			930.53260	1,013.155	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,079.17160	1,169.270	13.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			220.07160	191.270	13.27	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,023.57710	1,111.043	13.29	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			196.98960	211.318	20.30	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,724.18960	2,619.518	20.30	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,138.18790	1,229.198	13.24	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			215.38790	187.398	13.24	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,211.86450	1,302.068	13.26	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			225.56450	195.768	13.26	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			222.58040	228.055	21.32	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			3,096.28040	2,981.755	21.32	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,290.99870	1,381.803	13.26	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			234.09870	203.403	13.26	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			257.86130	262.625	22.88	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,530.96130	3,414.225	22.88	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,848.06140	2,742.892	20.45	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,055.85410	1,135.188	13.56	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			376.15410	333.488	13.56	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			277.76140	294.592	20.45	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			625.82600	669.105	15.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,049.32600	970.505	15.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			631.44020	675.152	15.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,034.94020	956.552	15.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			628.62450	672.122	15.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,042.12450	963.522	15.91	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			634.33740	677.939	15.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,048.73740	970.039	15.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			338.97120	360.190	19.37	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,373.37120	2,272.290	19.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,096.97630	1,177.801	13.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			361.37630	319.901	13.52	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			639.98030	684.009	15.88	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,034.38030	956.109	15.88	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			637.15280	680.963	15.90	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,041.55280	963.063	15.90	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			294.96400	298.689	24.33	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,985.16400	3,865.889	24.33	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,369.55860	1,459.748	13.17	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			239.75860	206.948	13.17	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,437.74990	1,529.469	13.19	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			246.14990	214.068	13.19	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			293.04890	319.288	25.44	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,431.44890	4,333.888	25.44	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,506.93710	1,603.032	13.30	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			252.63710	224.832	13.30	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			262.92630	283.769	25.06	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,908.62630	4,805.569	25.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			845.90750	844.838	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,070.30750	1,069.238	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			852.18240	851.115	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,056.58240	1,055.515	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			849.03390	847.966	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,063.43390	1,062.366	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			841.95150	893.260	15.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,037.55150	964.860	15.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			838.76570	889.871	15.92	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,044.36570	971.471	15.92	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			845.14810	896.667	15.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,030.74810	958.267	15.88	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			247.64330	269.557	25.02	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,374.44330	5,272.257	25.02	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,581.07030	1,683.575	13.43	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			257.87030	236.275	13.43	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,649.08530	1,747.255	13.42	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			267.38530	241.355	13.42	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			227.65150	248.516	24.81	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,815.95150	5,712.616	24.81	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,724.15300	1,822.767	13.44	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			273.45300	247.867	13.44	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			210.87400	225.428	24.58	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,360.17400	6,250.528	24.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,252.98150	1,324.521	14.38	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			628.88150	576.121	14.38	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,262.15240	1,334.627	14.35	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			618.05240	566.227	14.35	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,257.34660	1,329.566	14.36	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			623.24660	571.166	14.36	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			188.87730	206.479	24.27	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,704.37730	6,597.579	24.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,029.76020	1,083.811	15.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,025.26020	954.911	15.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,026.58980	1,080.459	15.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,032.08980	961.559	15.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,023.12790	1,077.117	15.82	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,038.62790	968.217	15.82	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,763.26230	1,867.811	13.39	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			268.76230	248.911	13.39	0.00	0	250
Total \$ / R Option											9,855,005.60	20,450	1,462,115
Total \$ / R											554,232,167.80	64,258	2,211,486
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.39570		12.28350			123,957.00	10	789

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.59730		12.47850			0.00	0	104
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.80800		12.68910			0.00	0	49
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.01790		12.89560			0.00	0	0
Total \$ / R MAXI Future										123,957.00	10	942
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			67,299.37720	76,619.308	13.06	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			7,949.37720	6,049.308	13.06	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			66,495.74560	75,776.836	13.05	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			8,145.74560	6,206.836	13.05	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			65,733.85300	74,937.686	13.04	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			8,383.85300	6,367.686	13.04	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			80,845.96020	89,797.123	13.29	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			18,995.96020	16,067.123	13.29	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			82,217.73940	91,302.521	13.30	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			18,367.73940	15,572.521	13.30	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			81,498.43890	90,548.369	13.30	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			18,648.43890	15,818.369	13.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			75,381.89250	81,697.988	13.86	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			45,471.89250	39,897.988	13.86	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			74,917.39930	81,198.260	13.89	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			46,007.39930	40,398.260	13.89	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			74,455.91100	80,702.056	13.91	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			46,545.91100	40,902.056	13.91	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			59,929.55540	64,020.278	16.21	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			114,369.55540	106,230.278	16.21	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			59,671.45040	63,741.896	16.23	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			115,111.45040	106,951.896	16.23	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			59,414.41550	63,465.186	16.25	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			115,854.41550	107,675.186	16.25	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										123,957.00	10	942
£ / R	On 14/09/2015	Foreign Exchange Future			19.37280		19.33180			4,571,980.80	236	26,997
£ / R	On 11/12/2015	Foreign Exchange Future			19.67640		19.62680			0.00	0	2,348
£ / R	On 14/03/2016	Foreign Exchange Future			19.99620		19.94870			199,962.00	10	585
£ / R	On 13/06/2016	Foreign Exchange Future			20.31690		20.26610			0.00	0	0
Total £ / R Future										4,771,942.80	246	29,930
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,351.80000	8,392.800	21.87	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	21.87	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,397.23030	1,420.610	12.46	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			65.43030	47.810	12.46	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,255.14750	1,271.981	12.04	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			83.34750	59.181	12.04	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			671.35550	653.380	11.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			279.55550	220.580	11.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			665.25890	646.915	11.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			283.45890	224.115	11.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			659.19730	640.487	11.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			287.39730	227.687	11.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			133.90950	113.011	13.32	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,302.10950	1,240.211	13.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			973.09650	973.226	11.43	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			141.29650	100.426	11.43	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,378.12760	1,365.903	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			251.32760	189.503	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,370.81780	1,358.359	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			254.01780	191.959	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			472.14980	431.513	13.34	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,175.34980	1,085.113	13.34	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,638.42440	1,635.126	11.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			171.62440	118.726	11.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,385.46180	1,373.474	11.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			248.66180	187.073	11.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			363.22480	328.106	13.95	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,506.42480	1,421.706	13.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,876.80500	1,882.173	11.65	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			120.00500	75.773	11.65	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,312.11170	1,266.029	12.19	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			553.41170	459.829	12.19	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,306.51170	1,260.163	12.20	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			557.81170	463.963	12.20	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,300.92510	1,254.323	12.21	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			562.22510	468.123	12.21	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,052.60310	977.192	13.37	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,276.50310	1,150.292	13.37	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,049.11630	973.746	13.38	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,283.01630	1,156.846	13.38	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,045.64290	970.315	13.39	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,289.54290	1,163.415	13.39	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											4,771,942.80	246	129,810
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10087		0.10060			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10266		0.10236			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10463		0.10434			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,065.34570	1,091.869	12.73	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.94570	4.969	12.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			244.69150	256.159	11.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			184.29150	169.259	11.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			35.84600	37.444	15.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			975.44600	950.544	15.35	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,262.24200	1,291.385	13.17	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			26.04200	24.985	13.17	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			486.42980	505.930	13.22	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			250.22980	239.530	13.22	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			169.61880	178.067	16.02	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			933.41880	911.667	16.02	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			715.78530	735.742	13.68	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			282.08530	272.442	13.68	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			332.22450	342.352	15.91	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			898.52450	879.052	15.91	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			167.99210	174.252	18.27	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,734.29210	1,710.951	18.27	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			13.76130		13.73030			715,587.60	52	33,791
€ / R	On	21/09/2015	Foreign Exchange Future			13.78240		13.74870			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.88140		13.84270			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.00590		13.96930			15,812,661.10	1,129	34,951
€ / R	On	25/01/2016	Foreign Exchange Future			14.13120		14.09480			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.27040		14.23440			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.54200		14.50220			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.80830		14.76790			0.00	0	0
Total € / R Future											16,528,248.70	1,181	71,742
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			796.19350	820.139	12.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			65.89350	58.839	12.24	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			771.05640	794.557	12.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			97.87990	97.680	14.74	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			967.57990	936.381	14.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			66.88410	66.063	15.59	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			51.63290	45.934	12.35	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			864.55720	889.603	12.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			54.25720	48.303	12.33	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			43.91320	42.892	16.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,563.61320	1,531.592	16.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			43.40250	42.381	16.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			70.75640	63.257	12.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			131.32940	132.119	14.15	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			781.02940	750.819	14.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			30.75020	27.202	12.58	0.00	0	7,900

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	12.90	Call			881.93290	907.234	12.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,573.10250	1,541.081	16.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,236.58410	1,204.763	15.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			44.43090	43.409	16.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,554.13090	1,522.109	16.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,479.93150	1,509.816	13.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			9.63150	8.516	13.36	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,061.05020	1,088.501	12.58	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			158.01080	160.579	14.12	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			749.31080	718.179	14.12	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			155.96130	158.458	14.14	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			757.26130	726.058	14.14	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			84.37240	84.357	15.46	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,185.67240	1,151.957	15.46	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			160.08730	162.728	14.10	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			741.38730	710.328	14.10	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			249.60480	256.522	14.21	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			756.90480	725.121	14.21	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			143.75900	146.817	15.54	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,221.05900	1,185.417	15.54	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			254.69070	261.795	14.16	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			741.99070	710.395	14.16	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			252.13460	259.144	14.18	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			749.43460	717.744	14.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			464.93370	443.329	13.30	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,256.02840	1,224.913	15.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,023.56250	3,060.164	15.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.26250	4.264	15.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,053.53550	1,083.513	12.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			134.23550	127.613	12.60	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			534.23370	549.229	13.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,264.37940	1,233.231	15.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			85.24500	87.837	18.90	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,615.94500	2,581.937	18.90	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			226.98880	232.514	15.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,247.68880	1,216.614	15.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			225.32840	230.813	15.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			223.67940	229.131	15.60	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			339.76970	345.803	15.27	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,164.96970	1,134.603	15.27	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			411.07880	418.726	14.64	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			936.27880	907.526	14.64	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			408.42600	416.015	14.66	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			943.62600	914.815	14.66	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			354.93740	361.243	15.12	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,110.13740	1,080.043	15.12	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			413.74750	421.462	14.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			928.94750	900.262	14.62	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			759.78600	772.567	13.28	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			525.38600	502.167	13.28	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			755.37910	768.027	13.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			530.97910	507.627	13.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			764.22060	777.134	13.26	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			519.82060	496.734	13.26	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			933.66820	944.689	13.61	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			631.46820	602.689	13.61	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			594.33660	596.891	15.59	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,907.86870	1,867.379	16.91	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,332.13660	1,294.891	15.59	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			591.91810	594.419	15.61	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,339.71810	1,302.419	15.61	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			589.50760	591.962	15.63	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,347.30760	1,309.962	15.63	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			450.06870	449.379	16.91	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			908.74220	917.863	15.06	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,090.84220	1,059.563	15.06	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			905.41670	914.363	15.08	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,097.51670	1,066.063	15.08	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			912.07690	921.379	15.05	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,084.17690	1,053.079	15.05	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											16,528,248.70	1,181	209,782
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.46540		9.41730			321,823.60	34	1,949
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.57710		9.52320			95,771.00	10	8,693
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.69340		9.64010			0.00	0	1,150
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.81210		9.75790			0.00	0	0
Total AU\$ / R Future											417,594.60	44	11,792
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			21.31070	23.721	14.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			964.01070	918.321	14.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			22.38030	24.970	14.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			945.08030	899.570	14.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			21.80690	24.337	14.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			954.50690	908.937	14.25	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.42750	5.024	18.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,277.71790	2,331.288	18.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.51790	4.188	18.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,228.15250	2,281.688	18.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.95250	4.588	18.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,178.62750	2,232.124	18.05	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			344.17950	320.956	12.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			479.24770	509.138	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			349.14770	325.738	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			489.35130	519.614	12.77	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			339.25130	316.214	12.77	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			484.27950	514.356	12.78	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			376.54670	397.573	13.55	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			708.64670	675.473	13.55	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			373.53410	394.420	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			715.63410	682.320	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			379.58570	400.754	13.53	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			701.68570	668.654	13.53	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											417,594.60	44	11,792
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.87340		9.82920			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.02450		9.97550			0.00	0	0
Total CAD/ R Future											0.00	0	2,836
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			326.63480	361.978	12.83	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			137.43480	128.578	12.83	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			320.42410	355.520	12.83	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			141.22410	132.120	12.83	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			314.28180	349.126	12.83	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			145.08180	135.726	12.83	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			169.13310	187.497	13.85	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			693.63310	662.997	13.85	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			167.02330	185.215	13.88	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			701.52330	670.715	13.88	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			171.26890	189.868	13.83	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			685.76890	655.368	13.83	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	2,836
CF CANDCO	On	14/09/2015	Foreign Exchange Future			113.33140		94.09790			0.00	0	24,000
Total CF CANDCO CAGH Future											0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			65.89210	46.659		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			65.90210	46.669		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			65.91210	46.679		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAGH Option								0.00	0	0
Total CF CANDO CAGH								0.00	0	24,000
CHF / R On 14/09/2015 Foreign Exchange Future			13.16820		13.18270			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.43380		13.44470			0.00	0	7,188
Total CHF / R Future								0.00	0	8,770
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			146.89520	154.925	12.96	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			522.97600	516.561	12.97	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			150.27600	158.361	12.97	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			536.26520	529.742	12.95	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			143.56520	151.542	12.95	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			529.59520	523.125	12.96	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			322.15150	323.308	15.27	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			867.45150	879.508	15.27	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			319.56590	320.769	15.29	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			874.86590	886.969	15.29	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			317.00250	318.255	15.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			882.30250	894.455	15.31	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			1.98660		1.96810			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.00780		1.98930			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			664.84740	549.683	13.31	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			312.86150	377.683	13.44	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			731.86150	611.683	13.44	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			381.78090	460.774	13.28	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			600.78090	494.774	13.28	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			345.84740	415.683	13.31	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Call			719.47380	814.767	13.56	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Put			726.47380	636.767	13.56	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Call			675.29350	765.632	13.59	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Put			782.29350	687.632	13.59	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Call			636.46840	722.588	13.70	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Put			843.46840	744.588	13.70	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			1.85070		1.83990			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 Future			1.88550		1.87410			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,112.12410	1,208.452	14.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			113.12410	101.452	14.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,030.11490	1,124.427	13.95	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			131.11490	117.427	13.95	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			952.18330	1,043.968	13.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			153.18330	136.968	13.89	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			273.55430	307.137	14.37	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,532.55430	1,452.137	14.37	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			255.43990	287.428	14.48	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,614.43990	1,532.428	14.48	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			292.90700	328.373	14.25	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,451.90700	1,373.373	14.25	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			0.12340		0.12250			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12300		0.12220			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12280		0.12060			0.00	0	0
Total KES / R Future											0.00	0	1,883
Total KES / R											0.00	0	1,883
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05860		0.05810			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05610		0.05600			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05500		0.05480			0.00	0	0
Total NGN / R Future											0.00	0	114,200
Total NGN / R											0.00	0	114,200
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.26360		8.19800			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.31630		8.25590			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.39400		8.33000			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.47770		8.41480			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			592.00000	526.400	12.93	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			0.00000	0.000	12.93	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			602.00000	536.400	12.93	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			0.00000	0.000	12.93	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			612.00000	546.400	12.93	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			0.00000	0.000	12.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			452.00000	386.400	12.93	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			0.00000	0.000	12.93	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			8.99440	11.341	12.29	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			843.09440	785.041	12.29	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			8.71130	10.990	12.33	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			852.81130	794.689	12.33	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			8.40340	10.650	12.36	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			862.50340	804.349	12.36	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			71.32280	81.705	13.51	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			831.32280	777.705	13.51	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			70.19270	80.428	13.54	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			840.19270	786.428	13.54	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			69.08410	79.174	13.57	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			849.08410	795.174	13.57	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			147.01050	160.996	13.91	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			872.21050	823.296	13.91	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			145.42470	159.270	13.94	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			880.62470	831.570	13.94	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			143.85940	157.564	13.97	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			889.05940	839.864	13.97	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11020		1.11780			0.00	0	26,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11180		1.11950			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11420		1.12180			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	26,000
Total QUANTO € / \$											0.00	0	26,000
RAIN	On	14/09/2015	Foreign Exchange Future			21,889.95000		21,772.79000			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			4.51910		4.48890			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.48160		4.45170			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			76.71410	86.574	15.37	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			197.81410	177.474	15.37	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			83.40260	93.978	15.33	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			184.50260	164.878	15.33	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			80.00290	90.217	15.35	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			191.10290	171.117	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
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			141.95230	156.540	13.44	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			180.25230	164.940	13.44	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			137.72590	151.997	13.45	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			186.02590	170.397	13.45	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			133.59490	147.553	13.47	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			191.89490	175.953	13.47	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			1.59040		1.58280			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.56160		1.55000			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											0.00	0	130
Total Futures											566 218 905.30	45,289	1,045,918
Total Options											9 855 005.60	20,450	1,700,035
Grand Total:											576,073,910.90	65,739	2,745,953