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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/06/2015 Foreign Exchange Future			12.34740		12.46500			2,217,568,345.20	179,598	509,731
\$ / R On 19/06/2015 Foreign Exchange Future			12.35670		12.47790			0.00	0	0
\$ / R On 25/06/2015 Foreign Exchange Future			12.36780		12.49130			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.37020		12.49350			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.38000		12.50240			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.38490		12.50690			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.39460		12.51580			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.41180		12.53140			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.42710		12.54710			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.44690		12.56730			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.50600		12.62700			0.00	0	9
\$ / R On 26/08/2015 Foreign Exchange Future			12.50820		12.62910			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.51030		12.63130			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.51900		12.64010			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.54080		12.66190			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.54950		12.67070			3,482,762,339.00	277,522	414,890
\$ / R On 28/09/2015 Foreign Exchange Future			12.58010		12.70160			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.58440		12.70600			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.64550		12.76770			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.70660		12.82930			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.73500		12.85800			0.00	0	276

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future			12.74150		12.86460			4,459,525.00	350	102,569
\$ / R	On	21/12/2015	Foreign Exchange Future			12.76400		12.88770			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.84840		12.97300			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.88490		13.00990			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.91450		13.03990			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.94870		13.07450			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.95560		13.08160			0.00	0	6,956
\$ / R	On	29/03/2016	Foreign Exchange Future			12.99060		13.11720			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.05590		13.18360			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.12820		13.25710			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.15150		13.28080			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.15850		13.28800			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.16790		13.29750			13,167,900.00	1,000	3,800
\$ / R	On	28/06/2016	Foreign Exchange Future			13.19950		13.32890			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.26060		13.38980			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.32390		13.45280			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			13.37450		13.50320			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.39350		13.52210			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.45250		13.58090			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.52210		13.65020			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.55580		13.68380			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.56640		13.69430			0.00	0	0
Total \$ / R Future											5,717,958,109.20	458,470	1,070,704
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,485.00010	1,367.400	34.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.00010	0.000	34.33	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,465.00010	1,347.400	34.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.00010	0.000	34.59	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,385.00080	1,267.401	35.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.00080	0.001	35.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,735.00000	1,617.400	31.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.00000	0.000	31.08	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,715.00000	1,597.400	31.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.00000	0.000	31.34	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,665.00000	1,547.400	31.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	31.99	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.04410	0.014	33.77	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,035.04410	1,152.614	33.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			0.24630	0.073	29.70	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			755.24630	872.673	29.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			0.20200	0.061	30.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			785.20200	902.661	30.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			0.05540	0.018	33.19	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			995.05540	1,112.618	33.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			27.60530	7.898	20.43	0.00	0	125

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			162.60530	260.498	20.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			22.07940	6.146	20.89	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			187.07940	288.746	20.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			1.19290	0.335	26.50	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			536.19290	652.935	26.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			108.69130	40.632	17.38	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			43.69130	93.232	17.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			55.92460	18.180	18.90	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			90.92460	170.780	18.90	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			36.90180	11.038	19.82	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			131.90180	223.638	19.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			228.01150	124.106	17.61	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			13.01150	26.706	17.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			184.90270	88.821	17.11	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			19.90270	41.421	17.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Call			115.55990	43.894	17.22	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Put			40.55990	86.494	17.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			320.28400	207.453	18.60	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			5.28400	10.053	18.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			273.35600	164.040	18.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			8.35600	16.640	18.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			254.99500	147.585	17.91	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			9.99500	20.185	17.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			446.51690	329.807	19.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			1.51690	2.407	19.90	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			426.84600	310.428	19.70	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			1.84600	3.028	19.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			339.38230	225.553	18.80	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			4.38230	8.154	18.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			655.21110	537.586	21.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			0.21110	0.186	21.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			535.61760	418.227	20.79	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			0.61760	0.827	20.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			466.24480	349.307	20.10	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			1.24480	1.907	20.10	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			685.17480	567.527	22.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			0.17480	0.127	22.28	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			675.18600	557.544	22.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			0.18600	0.144	22.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			665.19810	547.564	22.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			0.19810	0.164	22.09	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			965.03680	847.416	27.70	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			0.03680	0.016	27.70	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			865.06180	747.430	25.65	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			0.06180	0.030	25.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			815.08130	697.442	24.63	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			0.08130	0.042	24.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,065.02270	947.409	29.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			0.02270	0.009	29.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,015.02880	897.412	28.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			0.02880	0.012	28.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			985.03330	867.414	28.11	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			0.03330	0.014	28.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,365.00130	1,247.402	35.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.00130	0.002	35.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,165.01450	1,047.406	31.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.01450	0.006	31.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,115.01810	997.407	30.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			0.01810	0.007	30.77	0.00	0	51,500
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Call			218.06200	132.771	14.68	0.00	0	10,000
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Put			60.16200	96.071	14.68	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			579.09100	463.879	14.09	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			7.79100	16.079	14.09	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,693.65610	1,570.393	21.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.15610	0.193	21.55	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,344.14690	1,220.962	19.30	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.64690	0.762	19.30	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			178.12110	118.891	15.41	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			144.62110	208.691	15.41	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.19320	0.219	37.52	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,386.69320	3,510.019	37.52	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			877.01500	756.277	14.98	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			4.61500	6.277	14.98	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			285.32670	209.430	14.93	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			108.42670	154.530	14.93	0.00	0	13,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			151.60210	106.460	15.98	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			244.70210	321.560	15.98	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			717.49130	600.229	14.08	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			10.59130	15.329	14.08	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			442.76110	350.075	14.48	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			56.96110	85.475	14.48	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			274.12880	203.768	14.89	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			138.32880	189.168	14.89	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			465.70100	376.635	14.52	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			74.30100	104.835	14.52	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			466.08170	380.833	14.59	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			98.98170	133.733	14.59	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			226.39480	181.591	16.03	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			369.09480	444.691	16.03	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			151.12280	119.966	16.95	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			553.82280	643.066	16.95	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			7.31950	6.867	31.55	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,590.01950	3,709.967	31.55	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,769.05470	1,649.005	16.38	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	29/07/2015	Foreign Exchange Option	10.80	Put			1.75470	2.105	16.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,421.46460	1,302.161	14.91	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			4.16460	5.261	14.91	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			412.70310	345.968	15.07	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			285.70310	339.968	15.07	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			605.77050	520.081	14.46	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			148.77050	184.080	14.46	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			201.44640	167.790	16.98	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			682.34640	769.590	16.98	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			23.18690	17.604	30.15	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,891.88690	4,007.304	30.15	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,837.20610	1,716.625	15.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			5.90610	6.325	15.57	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,494.38120	1,374.708	14.61	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			13.08120	14.408	14.61	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			240.49710	201.117	16.54	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			579.19710	660.817	16.54	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			542.92110	463.926	14.64	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			202.82110	244.926	14.64	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			665.17590	577.969	14.38	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			163.27590	197.169	14.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,520.59230	1,400.865	14.39	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			19.89230	21.365	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,491.84440	1,372.274	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			21.14440	22.774	14.32	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,406.05870	1,287.039	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			5.49430	5.531	15.79	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			5.99340	6.061	15.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,704.14740	1,583.674	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			13.44740	14.174	14.83	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			75.96950	64.469	20.98	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,855.26950	1,964.969	20.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,116.19430	1,995.031	15.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,978.12910	2,088.920	21.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			5.10160	3.637	29.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,834.40160	5,954.137	29.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			189.37980	161.039	17.66	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			918.67980	1,011.539	17.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,076.69340	1,955.561	15.70	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,438.99470	1,543.605	19.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			85.48750	72.539	20.51	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,714.78750	1,823.039	20.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			255.48140	217.195	16.72	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			684.78140	767.695	16.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			68.82910	58.420	21.39	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			0.00000	806.781	16.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			219.38390	186.471	17.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			798.68390	886.971	17.18	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			283.03100	240.953	16.42	0.00	0	4,400
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			612.33100	691.453	16.42	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			109.69470	93.105	19.57	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			655.44790	736.878	16.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			263.43790	224.042	16.63	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			662.73790	744.542	16.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			366.15730	313.283	15.68	0.00	0	400
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			445.45730	513.783	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			0.00000	206.281	16.87	27,847.92	135	135
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			477.05860	547.693	15.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			313.69530	267.521	16.13	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			542.99530	618.021	16.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			531.35430	457.139	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			260.65430	307.639	14.80	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			266.14790	226.378	16.60	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			307.25560	359.768	14.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			385.51610	330.265	15.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			414.81610	480.765	15.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			651.31750	566.207	14.43	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			180.61750	216.707	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			347.75860	297.193	15.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			191.50000	229.191	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			589.13140	509.414	14.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			218.43140	259.914	14.61	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			731.72450	640.399	14.20	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			141.02450	170.900	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			477.95560	409.268	14.99	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			147.19090	178.076	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			697.46220	608.685	14.30	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			156.76220	189.185	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			949.62660	842.535	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			78.92660	93.035	13.90	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			632.20000	548.691	14.48	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			118.05660	144.016	14.05	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			759.90350	666.594	14.13	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			129.20350	157.094	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,121.58190	1,009.096	13.98	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			50.88190	59.596	13.98	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			717.89090	627.576	14.24	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			53.25530	62.431	13.97	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			0.00000	883.063	13.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			0.00000	83.563	13.92	11,280.99	135	135
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,210.97770	1,096.429	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			40.27770	46.929	14.01	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			788.75660	693.516	14.05	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			41.24860	48.088	14.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,174.97590	1,061.205	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			44.27590	51.705	14.00	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,453.62910	1,334.288	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			22.92910	24.788	14.23	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,103.95530	991.931	13.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			25.35870	27.539	14.11	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,220.02690	1,105.293	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			39.32690	45.793	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,684.71880	1,564.307	14.78	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			14.01880	14.807	14.78	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,201.94860	1,087.588	14.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			39.60630	32.673	29.18	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,138.00630	4,252.573	29.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,340.51070	1,223.574	13.99	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			38.91070	43.474	13.99	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			251.40270	216.401	17.16	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			24.36730	26.089	14.44	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			819.80270	906.301	17.16	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			135.12820	116.198	19.37	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,433.52820	1,536.098	19.37	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,913.92460	1,792.978	15.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			12.32460	12.878	15.19	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,575.96730	1,456.189	14.44	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			396.89590	344.024	15.82	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			490.89590	559.624	15.82	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			263.44360	231.573	17.85	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,055.74360	1,146.074	17.85	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			60.87970	48.705	28.27	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,273.17970	4,383.205	28.27	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,988.30990	1,866.095	15.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			20.60990	20.595	15.10	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,654.23900	1,533.517	14.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			36.53900	38.017	14.42	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,726.61100	1,605.245	14.39	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			47.31100	48.645	14.39	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			271.63810	242.258	18.47	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,292.33810	1,385.658	18.47	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			65.74320	52.697	27.72	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,686.44320	4,796.097	27.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,057.73320	1,934.800	15.04	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			28.43320	28.200	15.04	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			813.04620	732.479	14.51	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			295.04620	337.479	14.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			131.45310	121.593	24.15	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,066.85310	3,180.093	24.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			177.69660	159.213	20.82	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,153.09660	2,257.713	20.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			8.30720	6.663	27.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,913.70720	8,035.163	27.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			164.37490	147.324	21.21	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,299.77490	2,405.824	21.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			376.70410	338.154	17.45	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,012.10410	1,096.654	17.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			127.27620	117.686	27.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,762.67620	3,876.186	27.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			227.09050	203.375	19.67	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,732.49050	1,831.875	19.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			487.73890	437.873	16.41	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			723.13890	796.373	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			166.75720	149.449	21.14	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,272.15720	2,377.949	21.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			391.24960	351.166	17.30	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			966.64960	1,049.666	17.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			705.51560	634.427	15.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			400.91560	452.927	15.04	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			341.36740	306.337	17.87	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,136.76740	1,224.837	17.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			504.17480	452.705	16.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			689.57480	761.205	16.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,017.12900	917.359	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			192.52900	215.859	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			456.69740	409.904	16.67	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			792.09740	868.404	16.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			938.64070	846.531	14.07	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			224.04070	255.030	14.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,121.77070	1,016.924	13.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			157.17070	175.424	13.89	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			521.24260	468.134	16.15	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			656.64260	726.634	16.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,046.49560	945.213	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			181.89560	203.713	13.92	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,353.98160	1,240.648	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			99.38160	109.148	13.80	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			973.90020	876.498	13.95	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			209.30020	234.998	13.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,199.59560	1,091.506	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			134.99560	150.006	13.86	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,908.00100	1,785.559	14.67	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			43.40100	44.059	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,083.80620	980.703	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			169.20620	189.203	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,538.52970	1,419.571	13.95	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			73.92970	78.071	13.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,721.39890	1,600.375	14.31	0.00	0	39,422

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	11.20	Put			56.79890	58.875	14.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,239.42140	1,129.832	13.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			124.82140	138.332	13.84	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,955.14350	1,832.430	14.76	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			40.54350	40.930	14.76	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,717.06830	3,594.073	18.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.46830	2.573	18.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,667.29440	3,544.286	18.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.69440	2.786	18.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,617.53950	3,494.516	18.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.93950	3.016	18.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			274.47820	247.098	19.03	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,536.77820	1,633.098	19.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			67.02930	57.681	27.46	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,049.32930	5,163.681	27.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,122.35560	1,998.660	14.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			34.65560	34.660	14.94	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,802.50140	1,680.544	14.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			54.80140	56.544	14.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,793.23230	1,671.346	14.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			55.53230	57.346	14.33	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			645.97840	591.078	15.88	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			642.97840	712.678	15.88	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			595.77290	544.946	16.22	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			732.77290	806.546	16.22	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			292.91640	267.315	19.50	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,799.91640	1,898.915	19.50	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,321.56310	1,216.968	13.77	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			148.56310	168.568	13.77	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			219.84780	201.223	21.41	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,609.94780	2,716.323	21.41	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,526.53650	1,412.005	13.58	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			116.63650	127.105	13.58	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,393.59340	1,291.369	13.68	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			153.69340	176.868	13.68	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			294.69600	270.696	20.05	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,094.79600	2,196.196	20.05	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			945.26810	876.002	14.64	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			400.76810	457.302	14.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			155.89900	180.363	13.60	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			47.56430	38.602	26.52	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,195.96430	7,313.002	26.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,097.83370	1,976.297	14.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			66.23370	70.697	14.25	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,906.44950	3,021.600	22.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			229.01420	218.734	25.16	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,647.41420	3,763.134	25.16	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
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,650.05750	1,534.076	13.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			118.45750	128.476	13.60	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,437.49900	1,335.963	13.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,330.94170	1,421.572	17.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			402.78470	372.137	18.79	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,631.18470	1,726.537	18.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			358.52250	330.622	19.39	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,866.92250	1,965.022	19.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			238.04950	227.200	22.23	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			221.86780	253.822	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,246.43520	1,152.703	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			224.83520	257.103	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,211.65980	1,119.508	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			240.05980	273.908	13.88	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			472.54170	437.172	17.95	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			182.99220	210.674	13.70	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,325.19400	1,228.075	13.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			193.59400	222.475	13.74	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,260.52600	1,166.167	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			218.92600	250.567	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,253.46780	1,159.422	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,414.57170	1,313.922	13.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			162.97170	188.322	13.63	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,354.59220	1,256.274	13.70	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			302.72450	279.785	20.73	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,435.52450	2,539.185	20.73	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,476.82840	1,373.282	13.54	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			159.62840	182.682	13.54	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,552.60940	1,441.948	13.41	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			169.00940	186.048	13.41	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			306.69510	285.705	21.45	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,783.09510	2,889.805	21.45	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,633.25900	1,523.698	13.47	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			176.15900	195.498	13.47	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			328.74540	306.318	22.58	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,201.64540	3,308.118	22.58	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,562.93980	2,666.233	20.79	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,363.51050	1,268.858	13.75	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			282.71050	317.358	13.75	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			393.73980	367.733	20.79	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			841.06170	785.965	16.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			853.06170	927.465	16.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			837.59820	782.734	16.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			859.59820	934.234	16.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			844.34350	789.214	16.19	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			846.34350	920.714	16.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			854.18540	798.706	16.19	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	13/06/2016	Foreign Exchange Option	13.29	Put			846.68540	920.806	16.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			850.89560	795.442	16.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			853.39560	927.542	16.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			847.41770	792.196	16.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			859.91770	934.296	16.24	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			360.97250	348.779	24.20	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,652.07250	3,769.279	24.20	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,713.89120	1,600.200	13.41	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			184.99120	200.700	13.41	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,785.19420	1,672.894	13.54	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			195.39420	212.293	13.54	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			387.99690	379.022	25.56	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,128.19690	4,248.422	25.56	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,857.26440	1,744.478	13.58	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			204.46440	220.578	13.58	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			392.75570	357.964	25.70	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,639.95570	4,734.064	25.70	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,092.49640	1,091.451	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			874.31700	873.274	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,078.71700	1,077.674	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			871.19570	870.152	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,085.59570	1,084.552	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			868.09640	867.051	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,073.33740	1,017.329	16.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			860.13740	932.829	16.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,069.85590	1,014.051	16.25	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			866.65590	939.551	16.25	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,066.39320	1,010.785	16.27	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			873.19320	946.285	16.27	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			363.70950	331.123	25.43	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,091.60950	5,187.623	25.43	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,934.25720	1,825.491	13.70	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			212.15720	231.991	13.70	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,999.80900	1,891.632	13.74	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			218.90900	239.132	13.74	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			345.37550	312.085	25.38	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,534.47550	5,629.585	25.38	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,074.76240	1,967.663	13.76	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			224.56240	245.563	13.76	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			311.98040	284.371	25.14	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,061.78040	6,162.271	25.14	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,538.99280	1,463.549	14.67	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			505.19280	557.749	14.67	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,533.74650	1,458.515	14.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			509.94650	562.715	14.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,544.26710	1,468.604	14.65	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			500.46710	552.804	14.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,258.25060	1,200.305	16.13	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			873.95060	943.905	16.13	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			283.11430	257.419	24.72	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,398.81430	6,501.019	24.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,116.96740	2,009.775	13.63	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			222.66740	243.375	13.63	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,265.54400	1,207.241	16.08	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			861.24400	930.841	16.08	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,261.89140	1,203.761	16.10	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			867.59140	937.361	16.10	0.00	0	0
Total \$ / R Option											39,128.91	270	1,812,419
Total \$ / R											5,717,997,238.11	458,740	2,883,123
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.34740		12.46500			456,853.80	37	208
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.54950		12.67070			301,188.00	24	725
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.74150		12.86460			0.00	0	29
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.95560		13.08160			0.00	0	31
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.16790		13.29750			0.00	0	0
Total \$ / R MAXI Future											758,041.80	61	993
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			117,501.38450	105,740.519	32.00	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1.38450	0.519	32.00	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			116,501.44620	104,740.546	31.80	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1.44620	0.546	31.80	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			115,501.51100	103,740.574	31.59	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1.51100	0.574	31.59	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			104,298.18950	93,270.612	13.94	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			6,228.18950	7,320.612	13.94	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			103,436.75750	92,435.729	13.94	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			6,366.75750	7,485.729	13.94	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			102,577.65930	91,603.914	13.94	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			6,507.65930	7,653.914	13.94	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			115,260.16770	104,641.980	13.87	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			14,800.16770	16,491.980	13.87	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			116,816.87820	106,133.610	13.87	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			14,356.87820	15,983.610	13.87	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			116,037.28190	105,386.389	13.87	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			14,577.28190	16,236.389	13.87	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			102,905.26460	95,197.659	14.27	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			33,745.26460	38,637.659	14.27	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			102,291.51180	94,684.715	14.30	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			34,131.51180	39,124.715	14.30	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			101,680.42310	94,174.813	14.32	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			34,520.42310	39,614.813	14.32	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			80,389.79910	75,163.382	16.53	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 MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				94,639.79910	102,373.382	16.53	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				80,068.20640	74,863.062	16.55	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				95,318.20640	103,073.062	16.55	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				79,748.41210	74,564.968	16.57	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				95,998.41210	103,774.968	16.57	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											758,041.80	61	993
£ / R	On 12/06/2015	Foreign Exchange Future			19.17690			19.09640			42,534,364.20	2,218	28,119
£ / R	On 14/09/2015	Foreign Exchange Future			19.47760			19.39840			48,927,731.20	2,512	26,050
£ / R	On 11/12/2015	Foreign Exchange Future			19.76690			19.68680			0.00	0	9,030
£ / R	On 14/03/2016	Foreign Exchange Future			20.09580			20.01640			0.00	0	1,035
£ / R	On 13/06/2016	Foreign Exchange Future			20.42660			20.34940			0.00	0	0
Total £ / R Future											91,462,095.40	4,730	64,234
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				2,096.40000	2,176.900	14.23	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				0.00000	0.000	14.23	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				273.69600	342.371	15.32	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				17.29600	5.471	15.32	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				264.90220	332.838	15.23	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				18.50220	5.938	15.23	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				256.18490	323.343	15.14	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				19.78490	6.443	15.14	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				0.15200	0.134	19.34	0.00	0	14,000
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				903.75200	823.234	19.34	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				804.47920	850.565	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				356.07920	322.965	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call				235.32350	249.727	15.51	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put				1,336.92350	1,272.127	15.51	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				1,102.22120	1,158.297	13.72	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				125.85450	108.294	13.60	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				798.50900	844.371	13.92	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				360.10900	326.771	13.92	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				8,418.40170	8,497.601	24.82	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.00170	0.001	24.82	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				203.82120	180.697	13.72	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				810.47450	856.784	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				352.07450	319.184	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,496.60270	1,560.573	13.54	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				98.20270	82.973	13.54	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				1,364.25450	1,425.894	13.60	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call				1,470.76960	1,525.730	13.51	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put				293.96960	268.830	13.51	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Call				581.88560	602.032	15.05	0.00	0	16,500
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Put				1,225.08560	1,165.132	15.05	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	18.49	Call			1,485.20800	1,540.507	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			150.84060	135.522	13.50	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,733.91590	1,794.534	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			207.11590	187.634	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			288.40800	263.607	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			467.53790	482.634	15.62	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,550.73790	1,485.734	15.62	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,477.97720	1,533.109	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			291.17720	266.209	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,967.64060	2,032.422	13.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,419.83690	1,438.647	13.49	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			603.43690	542.847	13.49	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,414.40430	1,433.029	13.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			608.00430	547.229	13.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,425.28810	1,444.291	13.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			598.88810	538.491	13.48	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,150.52240	1,162.549	14.62	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,301.12240	1,235.949	14.62	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,147.01170	1,158.952	14.63	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,307.61170	1,242.352	14.63	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,154.04600	1,166.159	14.61	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,294.64600	1,229.559	14.61	0.00	0	0
Total £ / R Option											0.00	0	139,130
Total £ / R											91,462,095.40	4,730	203,364
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10060		0.10022			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10236		0.10200			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10410		0.10373			0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10614		0.10577			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,022.20160	1,060.304	39.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.00160	0.004	39.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			58.19010	73.688	12.06	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			35.99010	13.388	12.06	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.00360	0.006	32.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			977.80360	939.706	32.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,206.63120	1,241.772	12.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			6.83120	5.672	12.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			368.71240	383.900	11.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			168.91240	147.800	11.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			79.36760	83.185	15.46	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			879.56760	847.085	15.46	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,415.28950	1,446.474	14.60	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			42.78950	36.374	14.60	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	0.10	Call			642.15160	663.665	14.81	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			269.65160	253.565	14.81	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			268.08710	280.089	17.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			895.58710	869.989	17.26	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			861.64780	884.114	14.52	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			284.74780	270.114	14.52	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			437.49040	451.782	16.65	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			860.59040	837.782	16.65	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			240.70790	248.942	18.99	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,663.80790	1,634.942	18.99	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,739
€ / R	On	12/06/2015	Foreign Exchange Future			13.94800		14.01590			142,632,248.00	10,226	139,304
€ / R	On	14/09/2015	Foreign Exchange Future			14.19400		14.26510			234,499,074.00	16,521	32,589
€ / R	On	21/09/2015	Foreign Exchange Future			14.21290		14.28420			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.30780		14.37950			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.43370		14.50590			28,044,679.10	1,943	13,106
€ / R	On	25/01/2016	Foreign Exchange Future			14.56430		14.63760			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.70860		14.78280			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.98960		15.06620			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.25570		15.33210			0.00	0	0
Total € / R Future											405,176,001.10	28,690	187,999
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.00600	0.005	34.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,374.10600	1,442.005	34.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			248.95460	184.974	17.53	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			13.05460	16.974	17.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.00560	0.005	34.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,394.10560	1,462.005	34.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.00760	0.005	33.72	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,334.10760	1,402.005	33.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			22.90710	9.790	19.14	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			207.00710	261.790	19.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.00560	0.005	34.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,384.10560	1,452.005	34.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			536.69330	468.830	20.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			0.79330	0.830	20.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,765.90000	1,698.000	32.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.00000	0.000	32.87	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,365.90000	1,298.005	34.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			0.00000	0.005	34.37	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			616.25080	548.344	21.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			0.35080	0.344	21.08	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,309.74430	1,242.679	13.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			44.64430	48.679	13.74	486,786.00	10,000	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,401.20570	1,333.157	13.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			217.09060	196.317	15.69	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			851.99060	902.317	15.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,016.28970	1,945.698	15.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,130.99290	1,186.340	16.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			154.62480	138.991	16.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,139.52480	1,194.991	16.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			11.18970	11.698	15.14	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,589.93560	1,520.124	14.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			24.83560	26.124	14.11	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			36.10570	39.157	13.81	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			153.17470	137.655	16.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,148.07470	1,203.655	16.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,282.61740	1,215.886	13.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			47.51740	51.886	13.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			295.18470	268.949	15.03	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			630.08470	674.949	15.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			156.09290	140.340	16.55	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			408.33750	376.326	14.45	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			464.13750	503.426	14.45	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			404.39820	372.602	14.47	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			470.19820	509.702	14.47	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			248.32310	225.904	15.54	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			814.12310	863.004	15.54	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			412.31600	380.081	14.42	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			458.11600	497.181	14.42	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			517.46460	482.621	14.33	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			487.96460	524.821	14.33	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			326.54110	302.367	15.51	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			867.04110	914.567	15.51	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			526.35880	490.614	14.29	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			476.85880	512.814	14.29	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			521.89380	486.601	14.31	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			482.39380	518.801	14.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			288.41580	313.774	13.44	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			178.21180	165.104	18.59	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,172.31180	2,231.404	18.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,561.48510	3,489.078	16.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			5.58510	5.378	16.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			920.79860	967.320	15.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			423.94770	398.401	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			928.04770	974.701	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,543.69130	1,478.082	13.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			87.79130	94.382	13.28	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			894.31580	847.474	13.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			429.46590	403.658	15.46	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	14.99	Put			913.56590	959.958	15.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			426.69860	401.020	15.48	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			569.72700	541.115	15.14	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			852.12700	896.815	15.14	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			675.17630	641.999	14.53	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			657.57630	697.699	14.53	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			671.22070	638.310	14.55	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			663.62070	704.010	14.55	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			592.44550	562.910	15.00	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			804.84550	848.610	15.00	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			679.15630	645.711	14.51	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			651.55630	691.411	14.51	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,124.57530	1,072.121	13.03	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			331.77530	353.522	13.03	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,118.08510	1,066.571	13.05	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			335.28510	357.971	13.05	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,111.61890	1,061.045	13.07	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			338.81890	362.445	13.07	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			832.97300	798.078	15.15	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,006.77300	1,048.478	15.15	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			829.73300	794.931	15.17	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,013.53300	1,055.331	15.17	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			826.51600	791.808	15.19	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,020.31600	1,062.208	15.19	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,199.64690	1,158.414	14.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			807.54690	842.714	14.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,195.68140	1,154.581	14.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			813.58140	848.881	14.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,191.73460	1,150.766	14.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			819.63460	855.066	14.63	0.00	0	0
Total € / R Option											486,786.00	10,000	214,840
Total € / R											405,662,787.10	38,690	402,839
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.56780		9.57280			727,152.80	76	13,169
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.67550		9.68120			735,338.00	76	2,165
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.77970		9.78560			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.90140		9.90800			0.00	0	1,150
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.02570		10.03430			0.00	0	0
Total AU\$ / R Future											1,462,490.80	152	16,525
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,172.80000	1,167.800	37.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.00000	0.000	37.00	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			922.81140	917.820	39.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.01140	0.020	39.61	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			572.85330	567.827	25.44	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	12/06/2015	Foreign Exchange Option	9.00	Put			0.05330	0.027	25.44	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.16260	0.043	28.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			667.36260	672.243	28.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.14870	0.041	29.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			677.34870	682.241	29.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.13600	0.039	29.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			687.33600	692.239	29.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			423.05500	417.899	21.26	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			0.25500	0.099	21.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			93.63110	81.541	13.68	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			20.83110	13.741	13.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			23.95140	13.203	14.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			101.15140	95.403	14.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			744.44920	745.687	13.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			68.21800	63.668	13.61	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			727.01800	728.168	13.61	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			66.92160	62.414	13.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			735.72160	736.914	13.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			65.64920	61.187	13.66	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.33480	5.045	18.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,540.24540	2,534.059	18.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.64540	4.359	18.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,490.57830	2,484.390	18.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.97830	4.689	18.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,440.93480	2,434.745	18.13	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			670.85310	657.501	12.85	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			272.85310	266.101	12.85	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			682.44050	669.157	12.83	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			264.44050	257.757	12.83	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			676.62770	663.311	12.84	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			268.62770	261.911	12.84	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			589.42500	582.085	13.49	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			531.18000	515.243	13.45	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			576.88000	569.543	13.45	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			527.43820	511.497	13.47	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			583.13820	575.797	13.47	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			523.72500	507.785	13.49	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											1,462,490.80	152	22,981
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.06860		10.10930			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.21870		10.26140			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.36420		10.40680			0.00	0	0
Total CAD/ R Future											0.00	0	3,936

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			144.20210	99.370	17.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			24.90210	20.771	17.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			136.30030	91.840	16.96	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			27.00030	23.239	16.96	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			128.55700	84.552	16.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			29.25700	25.952	16.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			656.73520	617.424	11.91	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			55.33520	58.724	11.91	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			673.62970	634.086	11.94	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			52.22970	55.386	11.94	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			665.16400	625.735	11.93	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			53.76400	57.035	11.93	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			360.03690	337.544	13.60	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			453.23690	473.344	13.60	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			356.28720	333.967	13.63	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			459.48720	479.767	13.63	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			363.82480	341.155	13.58	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			447.02480	466.955	13.58	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	3,936
CF CANDCO	n	14/09/2015	Foreign Exchange Future			149.58570		168.22690			0.00	0	24,000
Total CF CANDO CAGH Future											0.00	0	24,000
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Call			8.23690	0.000		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	10.404		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Call			8.22690	0.000		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	10.414		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Call			8.21690	0.000		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	10.424		0.00	0	0
Total CF CANDO CAGH Option											0.00	0	0
Total CF CANDO CAGH											0.00	0	24,000
CHF / R	On	12/06/2015	Foreign Exchange Future			13.30150		13.38560			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.56440		13.65330			0.00	0	1,607
CHF / R	On	11/12/2015	Foreign Exchange Future			13.82540		13.91770			0.00	0	0
Total CHF / R Future											0.00	0	8,865
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,545.60070	1,461.503	39.63	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			0.00070	0.003	39.63	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,535.60080	1,451.504	39.79	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			0.00080	0.004	39.79	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,525.60100	1,441.505	39.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			0.00100	0.005	39.95	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			955.89440	884.154	13.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			92.59440	109.754	13.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			947.77420	876.306	13.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			94.47420	111.906	13.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			939.68130	868.488	13.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			96.38130	114.088	13.99	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			560.85080	521.010	15.23	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			633.15080	685.610	15.23	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			557.13140	517.493	15.25	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			639.43140	692.093	15.25	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			553.44230	514.002	15.27	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			645.74230	698.602	15.27	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,865
CNH / R	On	12/06/2015	Foreign Exchange Future			1.98840		2.00630			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00940		2.02770			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.03010		2.04870			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			0.03610	0.043	29.05	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,463.04640	1,284.055	27.54	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			0.04640	0.055	27.54	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,663.02850	1,484.034	30.57	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			0.02850	0.034	30.57	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,563.03610	1,384.043	29.05	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			682.29460	576.039	14.09	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			505.29460	582.039	14.09	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			789.55180	672.197	13.93	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			412.55180	478.197	13.93	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			734.53370	620.743	13.96	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			457.53370	526.743	13.96	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,152.83800	1,027.919	14.26	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			565.83800	626.919	14.26	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,098.20580	977.750	14.35	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			611.20580	676.750	14.35	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			1,045.57650	929.621	14.43	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			658.57650	728.621	14.43	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.87040		1.87890			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.90580		1.91490			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			1.93950		1.94880			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			0.19830	0.044	29.28	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,289.30580	1,204.048	27.30	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			0.30580	0.048	27.30	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			1,189.47540	1,104.079	26.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			0.47540	0.079	26.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,389.19830	1,304.044	29.28	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			63.35200	74.649	13.28	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,795.69010	1,713.424	13.49	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			46.69010	55.424	13.49	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,703.46190	1,622.412	13.39	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			54.46190	64.412	13.39	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,612.35200	1,532.649	13.28	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			612.84100	567.560	14.29	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,024.84100	1,072.560	14.29	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			579.06370	535.658	14.38	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,091.06370	1,140.658	14.38	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			547.04010	505.467	14.48	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,159.04010	1,210.467	14.48	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	12/06/2015	Foreign Exchange Future			0.12700		0.12750			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12640		0.12730			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12570		0.12690			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12660		0.12680			0.00	0	0
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.06200		0.06260			0.00	0	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05960		0.05950			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05790		0.05810			0.00	0	112,080
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05680		0.05720			0.00	0	0
Total NGN / R Future											0.00	0	161,880
Total NGN / R											0.00	0	161,880
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.87800		8.87600			0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.89730		8.89780			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.95220		8.94990			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.02360		9.02120			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.10950		9.10770			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 NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			10.45860	7.185	24.31	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			224.45860	219.185	24.31	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			9.64020	6.564	24.56	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			233.64020	228.564	24.56	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			8.88730	5.999	24.81	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			242.88730	237.999	24.81	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			258.71550	211.854	17.99	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			150.91550	104.554	17.99	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			246.77230	205.881	17.99	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			148.97230	108.581	17.99	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			234.85860	200.010	17.99	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			147.05860	112.710	17.99	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			427.74180	305.790	17.99	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			179.94180	58.490	17.99	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			141.13120	138.508	10.83	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			281.23120	276.308	10.83	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			138.01740	135.384	10.87	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			288.11740	283.184	10.87	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			134.96860	132.328	10.91	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			295.06860	290.128	10.91	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			286.45570	283.332	12.65	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			375.25570	369.732	12.65	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			293.94130	290.855	12.59	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			362.74130	357.255	12.59	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			290.17500	287.070	12.62	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			368.97500	363.470	12.62	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			395.58380	392.589	12.84	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			427.88380	423.089	12.84	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			391.74060	388.717	12.86	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			434.04060	429.217	12.86	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			387.93580	384.888	12.89	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			440.23580	435.388	12.89	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.12960		1.12440			0.00	0	806
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13100		1.12580			0.00	0	25,418
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13280		1.12760			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13530		1.13000			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	26,224
Total QUANTO € / \$											0.00	0	26,224

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On	12/06/2015	Foreign Exchange Future			21,967.97000		22,082.02000			0.00	0	0
RAIN	On	14/09/2015	Foreign Exchange Future			22,304.43000		22,423.17000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.50440		4.51720			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.46160		4.46940			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.42200		4.42860			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.93110	0.225	52.10	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			473.73110	485.825	52.10	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.84270	0.207	52.55	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			483.64270	495.807	52.55	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.76260	0.190	53.00	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			493.56260	505.790	53.00	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			79.32050	77.102	14.97	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			219.92050	225.502	14.97	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			85.79940	83.368	14.93	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			206.39940	211.768	14.93	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			82.50930	80.186	14.95	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			213.10930	218.585	14.95	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			148.45100	144.729	14.66	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			229.85100	232.729	14.66	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			156.30470	152.589	14.63	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			217.70470	220.588	14.63	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			152.33740	148.617	14.65	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			223.73740	226.617	14.65	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.69970		1.71460			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.65130		1.66510			0.00	0	90
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.60770		1.62120			0.00	0	0
Total ZMW / R Future											0.00	0	106
Total ZMW / R											0.00	0	106

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								6216816738.30	492,103	1,579,585
Total Options								525914.91	10,270	2,172,845
Grand Total:								6,217,342,653.21	502,373	3,752,430