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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/06/2015 Foreign Exchange Future			12.42970		12.59810			3,579,753.60	288	0
\$ / R On 12/06/2015 Foreign Exchange Future			12.46500		12.60010			887,857,020.00	71,228	622,910
\$ / R On 19/06/2015 Foreign Exchange Future			12.47790		12.61430			0.00	0	0
\$ / R On 25/06/2015 Foreign Exchange Future			12.49130		12.62810			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.49350		12.63050			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.50240		12.63970			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.50690		12.64430			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.51580		12.65350			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.53140		12.66930			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.54710		12.68470			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.56730		12.70450			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.62700		12.76420			0.00	0	9
\$ / R On 26/08/2015 Foreign Exchange Future			12.62910		12.76640			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.63130		12.76860			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.64010		12.77750			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.66190		12.79970			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.67070		12.80860			859,149,484.20	67,806	312,454
\$ / R On 28/09/2015 Foreign Exchange Future			12.70160		12.84010			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.70600		12.84460			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.76770		12.90750			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.82930		12.97040			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	08/12/2015	Foreign Exchange Future			12.85800		12.99960			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.86460		13.00650			99,301,847.40	7,719	102,219
\$ / R	On	21/12/2015	Foreign Exchange Future			12.88770		13.02980			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.97300		13.11640			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.00990		13.15380			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.03990		13.18420			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.07450		13.21930			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.08160		13.22660			0.00	0	6,956
\$ / R	On	29/03/2016	Foreign Exchange Future			13.11720		13.26320			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.18360		13.33130			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.25710		13.40680			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.28080		13.43110			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.28800		13.43840			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.29750		13.44720			0.00	0	3,300
\$ / R	On	28/06/2016	Foreign Exchange Future			13.32890		13.47870			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.38980		13.53970			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.45280		13.60280			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			13.50320		13.65320			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.52210		13.67210			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.58090		13.73100			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.65020		13.80040			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.68380		13.83400			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.69430		13.84460			0.00	0	0
Total \$ / R Future											1,849,888,105.20	147,041	1,080,597
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Call			320.28230	149.700	17.05	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Put			2.18230	0.000	17.05	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			638.12890	469.700	17.05	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			0.02890	0.000	17.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,870.10000	1,735.000	26.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.00000	0.000	26.88	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,850.10000	1,715.000	27.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.00000	0.000	27.10	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,800.10000	1,665.000	27.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	27.65	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.58790	0.044	26.86	286.65	6,500	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			900.48790	1,035.044	26.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			2.23730	0.246	23.58	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			622.13730	755.246	23.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			1.83690	0.202	23.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			651.73690	785.202	23.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			0.69600	0.055	26.39	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			860.59600	995.055	26.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			93.58190	27.605	16.99	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			93.48190	162.605	16.99	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	12.63	Call			80.61340	22.079	17.30	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			110.51340	187.079	17.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			9.34250	1.193	21.08	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			409.24250	536.193	21.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			230.86270	108.691	15.91	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			30.76270	43.691	15.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			155.29660	55.925	15.97	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			55.19660	90.925	15.97	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			116.37740	36.902	16.58	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			76.27740	131.902	16.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			361.77600	228.012	17.28	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			11.67600	13.012	17.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			316.40430	184.903	16.82	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			16.30430	19.903	16.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Call			239.03210	115.560	16.00	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Put			28.93210	40.560	16.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			455.92110	320.284	18.20	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			5.82110	5.284	18.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			408.38060	273.356	17.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			8.28060	8.356	17.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			389.61140	254.995	17.56	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			9.51140	9.995	17.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			582.34710	446.517	19.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			2.24710	1.517	19.38	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			562.70920	426.846	19.20	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			2.60920	1.846	19.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			475.14410	339.382	18.38	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			5.04410	4.382	18.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			790.56670	655.211	21.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			0.46670	0.211	21.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			671.24080	535.618	20.21	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			1.14080	0.618	20.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			602.03340	466.245	19.57	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			1.93340	1.245	19.57	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			820.47250	685.175	22.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			0.37250	0.175	22.13	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			810.50160	675.186	21.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			0.40160	0.186	21.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			800.53290	665.198	21.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			0.43290	0.198	21.79	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			1,100.14480	965.037	26.91	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			0.04480	0.037	26.91	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			1,000.19560	865.062	25.21	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			0.09560	0.062	25.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			950.23960	815.081	24.35	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			0.13960	0.081	24.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,200.12100	1,065.023	28.62	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	12/06/2015	Foreign Exchange Option	11.40	Put			0.02100	0.023	28.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,150.13060	1,015.029	27.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			0.03060	0.029	27.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			1,120.13850	985.033	27.25	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			0.03850	0.033	27.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,500.10010	1,365.001	30.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.00010	0.001	30.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,300.10630	1,165.014	30.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.00630	0.015	30.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,250.11440	1,115.018	29.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			0.01440	0.018	29.47	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,620.10000	1,485.000	29.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	29.62	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,600.10000	1,465.000	29.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.00000	0.000	29.84	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,520.10010	1,385.001	30.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.00010	0.001	30.72	0.00	0	0
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Call			334.04450	218.062	15.07	0.00	0	10,000
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Put			39.74450	60.162	15.07	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			715.06510	579.091	13.79	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			6.96510	7.791	13.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,830.62570	1,693.656	21.90	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.12570	0.156	21.90	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,481.02670	1,344.147	19.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.52670	0.647	19.94	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			273.61930	178.121	14.97	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			103.11930	144.621	14.97	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.26660	0.193	34.70	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,249.76660	3,386.693	34.70	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			1,013.85220	877.015	15.62	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			4.15220	4.615	15.62	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			228.13250	151.602	15.48	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			183.83250	244.702	15.48	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			853.38160	717.491	14.58	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			9.08160	10.591	14.58	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			392.58550	285.327	14.75	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			78.28550	108.427	14.75	0.00	0	13,000
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			376.09840	274.129	14.73	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			102.59840	138.329	14.73	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			563.87650	442.761	14.29	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			40.37650	56.961	14.29	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			583.74930	465.701	14.37	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			54.44930	74.301	14.37	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			579.41950	466.082	14.46	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			74.71950	98.982	14.46	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			296.97390	226.395	15.66	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			302.47390	369.095	15.66	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	12.97	Call			203.73210	151.123	16.55	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			469.23210	553.823	16.55	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			8.72040	7.320	30.47	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,454.22040	3,590.020	30.47	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,906.24980	1,769.055	16.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			1.74980	1.755	16.80	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,558.60490	1,421.465	15.29	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			4.10490	4.165	15.29	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			715.22420	605.771	14.44	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			121.02420	148.770	14.44	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			503.20550	412.703	15.01	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			239.00550	285.703	15.01	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			253.40420	201.446	16.71	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			597.00420	682.346	16.71	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			28.24930	23.187	30.40	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,759.64930	3,891.887	30.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,973.95070	1,837.206	16.15	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			5.35070	5.906	16.15	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,630.30400	1,494.381	15.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			11.70400	13.081	15.19	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			300.02890	240.497	16.27	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			501.42890	579.197	16.27	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			645.21700	542.921	14.62	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			167.71700	202.821	14.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			773.46720	665.176	14.41	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			133.76720	163.276	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,821.12900	1,684.719	15.40	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			12.52900	14.019	15.40	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,656.28040	1,520.592	15.00	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			17.68040	19.892	15.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,627.37470	1,491.844	14.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,698.76910	5,834.402	29.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,253.57530	2,116.194	16.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			4.97530	5.494	16.43	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,855.83240	1,978.129	21.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,214.02130	2,076.693	16.34	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			5.42130	5.993	16.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,840.62600	1,704.147	15.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			12.02600	13.447	15.45	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			7.36910	5.102	29.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,326.37050	1,438.995	19.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			105.11580	85.488	20.24	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,596.51580	1,714.788	20.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			93.31050	75.969	20.71	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,734.71050	1,855.270	20.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			84.43240	68.829	21.12	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			603.14440	684.781	16.50	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	Call			269.01360	219.384	16.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			710.41360	798.684	16.93	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			232.43450	189.380	17.39	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			823.83450	918.680	17.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			134.97050	109.695	19.30	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			535.47310	612.331	16.21	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			324.28730	266.148	16.38	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			575.68730	655.448	16.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			321.10320	263.438	16.41	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			582.50320	662.738	16.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			311.74440	255.481	16.50	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			0.00000	445.457	15.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			419.15140	347.759	15.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			410.55140	477.059	15.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			379.78910	313.695	15.92	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			471.18910	542.995	15.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			344.07310	283.031	16.21	124,533.64	440	4,400
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			219.35900	260.654	14.77	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			569.50030	477.956	14.94	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			260.90030	307.256	14.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			465.19470	385.516	15.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			356.59470	414.816	15.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			0.00000	366.157	15.48	161,109.21	440	400
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			149.02580	180.618	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			737.09960	632.200	14.49	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			158.49960	191.500	14.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			690.67600	589.131	14.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			182.07600	218.431	14.61	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			627.95900	531.354	14.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			117.69470	141.025	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			830.80540	717.891	14.28	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			122.20540	147.191	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			807.81430	697.462	14.33	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			129.21430	156.762	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			757.62580	651.318	14.44	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			67.00230	78.927	14.23	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			909.51010	788.757	14.11	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			100.91010	118.057	14.11	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			877.65430	759.904	14.18	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			109.05430	129.204	14.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			846.29470	731.724	14.24	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			37.21280	44.276	14.38	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,251.46920	1,121.582	14.34	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			42.86920	50.882	14.34	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,233.50470	1,103.955	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			44.90470	53.255	14.33	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,075.60230	949.627	14.23	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	11.49	Put			33.14430	39.327	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,342.39510	1,210.978	14.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			33.79510	40.278	14.40	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,333.22360	1,201.949	14.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			34.62360	41.249	14.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,305.81280	1,174.976	14.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			18.77470	21.144	14.93	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,588.93230	1,453.629	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			20.33230	22.929	14.84	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,541.04920	1,406.059	14.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			22.44920	25.359	14.72	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,351.74430	1,220.027	14.41	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			51.05070	39.606	29.25	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,010.95070	4,138.006	29.25	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,474.61150	1,340.511	14.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			34.51150	38.911	14.48	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			302.97620	251.403	16.93	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			21.79150	24.367	15.02	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			732.87620	819.803	16.93	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			163.36470	135.128	19.12	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,323.26470	1,433.528	19.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,051.25410	1,913.925	15.77	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			11.15410	12.325	15.77	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,711.89150	1,575.967	15.02	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			471.55030	396.896	15.63	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			426.95030	490.896	15.63	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			309.58490	263.444	17.62	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			962.08490	1,055.744	17.62	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			71.64670	60.880	28.68	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,144.14670	4,273.180	28.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,126.19340	1,988.310	15.77	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			18.69340	20.610	15.77	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,790.48630	1,654.239	15.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			32.98630	36.539	15.03	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,196.49410	2,057.733	15.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			26.09410	28.433	15.70	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,863.58860	1,726.611	15.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			43.18860	47.311	15.00	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			313.97870	271.638	18.25	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,193.57870	1,292.338	18.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			77.82650	65.743	28.17	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,557.42650	4,686.443	28.17	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			914.06290	813.046	14.46	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			254.46290	295.046	14.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			139.57240	131.453	23.79	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,933.07240	3,066.853	23.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			203.43480	177.697	20.63	0.00	0	8,200

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	14.84	Put			2,036.93480	2,153.097	20.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			10.62100	8.307	27.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,774.12100	7,913.707	27.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			187.92630	164.375	21.02	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,181.42630	2,299.775	21.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			431.66550	376.704	17.25	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			925.16550	1,012.104	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			132.94820	127.276	26.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,626.44820	3,762.676	26.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			260.69930	227.090	19.48	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,624.19930	1,732.490	19.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			556.71200	487.739	16.23	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			650.21200	723.139	16.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			190.70230	166.757	20.94	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,154.20230	2,272.157	20.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			448.14960	391.250	17.10	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			881.64960	966.650	17.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			797.29920	705.516	14.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			350.79920	400.916	14.95	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			391.17310	341.367	17.66	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,044.67310	1,136.767	17.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			575.07730	504.175	16.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			618.57730	689.575	16.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,136.55230	1,017.129	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			170.05230	192.529	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			521.92590	456.697	16.48	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			715.42590	792.097	16.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,055.37420	938.641	14.16	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			198.87420	224.041	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,244.35210	1,121.771	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			137.85210	157.171	14.16	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			594.10960	521.243	15.98	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			587.60960	656.643	15.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,166.85160	1,046.496	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			160.35160	181.896	14.16	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,485.69830	1,353.982	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			89.19830	99.382	14.17	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,091.87550	973.900	14.16	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			185.37550	209.300	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,324.25510	1,199.596	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			117.75510	134.996	14.17	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,046.48690	1,908.001	15.28	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			39.98690	43.401	15.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,205.29490	1,083.806	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			148.79490	169.206	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,674.60910	1,538.530	14.47	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			68.10910	73.930	14.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,858.84630	1,721.399	14.88	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			52.34630	56.799	14.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,365.06170	1,239.421	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			108.56170	124.821	14.17	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,093.84760	1,955.144	15.38	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			37.34760	40.543	15.38	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,859.01870	3,717.068	18.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.51870	2.468	18.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,809.23430	3,667.294	18.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.73430	2.694	18.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,759.46680	3,617.540	18.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.96680	2.939	18.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			313.53510	274.478	18.82	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,433.73510	1,536.778	18.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			81.73990	67.029	27.55	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,921.93990	5,049.329	27.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,261.82170	2,122.356	15.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			32.02170	34.656	15.56	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,940.53290	1,802.501	14.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			50.73290	54.801	14.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,931.20920	1,793.232	14.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			51.40920	55.532	14.89	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			670.82750	595.773	15.97	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			664.42750	732.773	15.97	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			331.84070	292.916	19.28	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,695.44070	1,799.916	19.28	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,447.77480	1,321.563	13.88	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			131.37480	148.563	13.88	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			726.35600	645.978	15.63	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			579.95600	642.978	15.63	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,663.98700	1,526.536	13.89	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			110.18700	116.636	13.89	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			247.09770	219.848	21.21	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,493.29770	2,609.948	21.21	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			331.27060	294.696	19.84	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,987.07060	2,094.796	19.84	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,526.52370	1,393.593	13.68	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			142.32370	153.693	13.68	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,046.72060	945.268	14.34	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			357.42060	400.768	14.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			63.48670	66.234	14.58	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,788.47270	1,650.058	13.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			111.87270	118.458	13.90	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,572.88990	1,437.499	13.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			146.28990	155.899	13.55	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,057.69120	7,195.964	26.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			401.38410	358.523	19.17	0.00	0	1,204

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	14.59	Put			1,764.78410	1,866.923	19.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			262.40480	238.050	21.78	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,785.80480	2,906.450	21.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,240.08670	2,097.834	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,517.49880	3,647.414	24.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,333.10970	1,211.660	13.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			216.50970	240.060	13.81	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			528.57860	472.542	17.68	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,241.97860	1,330.942	17.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			54.29120	47.564	26.92	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,533.78460	1,631.185	18.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,383.91450	1,260.526	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			197.31450	218.926	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,376.58420	1,253.468	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			199.98420	221.868	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			244.09880	229.014	24.74	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			202.67800	224.835	13.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,547.57180	1,414.572	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			150.97180	162.972	13.58	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,481.35860	1,354.592	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			164.75860	182.992	13.64	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			450.38460	402.785	18.55	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,450.95150	1,325.194	13.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			174.35150	193.594	13.67	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,369.27800	1,246.435	13.77	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,614.54850	1,476.828	13.53	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			151.34850	159.628	13.53	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			337.08080	302.725	20.53	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,323.88080	2,435.525	20.53	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,689.42250	1,552.609	13.59	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			158.12250	169.009	13.59	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			338.70690	306.695	21.23	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,667.40690	2,783.095	21.23	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			345.46410	328.745	22.42	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,068.66410	3,201.645	22.42	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,771.74710	1,633.259	13.57	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			164.94710	176.159	13.57	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			252.90160	282.710	13.69	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			431.28800	393.740	20.60	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,450.18800	2,562.940	20.60	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,484.00160	1,363.510	13.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			914.64630	837.598	15.99	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			786.24630	859.598	15.99	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			921.80190	844.344	15.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			773.40190	846.344	15.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			918.21110	841.062	15.97	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			779.81110	853.062	15.97	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	13.31	Call			924.26180	847.418	15.99	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			787.06180	859.918	15.99	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			931.42870	854.185	15.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			774.22870	846.685	15.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			927.83760	850.896	15.97	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			780.63760	853.396	15.97	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,853.50550	1,713.891	13.61	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			174.80550	184.991	13.61	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			376.07020	360.973	23.78	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,517.37020	3,652.073	23.78	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,923.54580	1,785.194	13.70	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			183.84580	195.394	13.70	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			405.36380	387.997	25.08	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,995.66380	4,128.197	25.08	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			436.89530	392.756	25.89	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,534.09530	4,639.956	25.89	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,994.71250	1,857.264	13.75	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			191.91250	204.464	13.75	0.00	0	250
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			875.35830	874.317	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,079.75830	1,078.717	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			872.23840	871.196	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,086.63840	1,085.596	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			869.14030	868.096	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,093.54030	1,092.496	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,146.85400	1,066.393	15.98	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			803.65400	873.193	15.98	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,154.39620	1,073.337	15.93	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			791.19620	860.137	15.93	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,150.61530	1,069.856	15.96	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			797.41530	866.656	15.96	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,071.39040	1,934.257	13.77	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			199.29040	212.157	13.77	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			400.80190	363.709	25.62	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,978.70190	5,091.610	25.62	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,135.87940	1,999.809	13.79	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			204.87940	218.909	13.79	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			380.09340	345.376	25.63	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,419.09340	5,534.476	25.63	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			346.54110	311.980	25.31	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,946.14110	6,061.780	25.31	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,207.78470	2,074.762	13.78	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			207.38470	224.562	13.78	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,639.68610	1,533.746	14.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			465.68610	509.947	14.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,650.78530	1,544.267	14.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			456.78530	500.467	14.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,645.22170	1,538.993	14.43	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	14/12/2016	Foreign Exchange Option	12.65	Put			461.22170	505.193	14.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,345.93590	1,261.891	15.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			801.33590	867.591	15.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,342.02010	1,258.251	15.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			807.42010	873.951	15.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			311.96450	283.114	24.89	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,277.36450	6,398.814	24.89	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,253.58870	2,116.967	13.65	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			208.98870	222.667	13.65	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,349.87060	1,265.544	15.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			795.27060	861.244	15.81	0.00	0	0
Total \$ / R Option											285,929.50	7,380	1,812,149
Total \$ / R											1,850,174,034.70	154,421	2,892,746
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.46500		12.60010			685,575.00	55	198
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.67070		12.80860			3,763,197.90	297	735
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.86460		13.00650			0.00	0	29
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.08160		13.22660			0.00	0	31
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.29750		13.45000			0.00	0	0
Total \$ / R MAXI Future											4,448,772.90	352	993
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			131,010.53420	117,501.384	30.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			0.53420	1.384	30.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			130,010.63340	116,501.446	30.33	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.63340	1.446	30.33	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			129,010.74930	115,501.511	30.16	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			0.74930	1.511	30.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			117,125.92230	104,298.189	14.29	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			5,265.92230	6,228.189	14.29	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			116,245.00940	103,436.758	14.28	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			5,385.00940	6,366.758	14.28	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			115,366.39250	102,577.659	14.28	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			5,506.39250	6,507.659	14.28	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			127,603.18820	115,260.168	14.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			12,953.18820	14,800.168	14.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			129,201.31250	116,816.878	14.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			12,551.31250	14,356.878	14.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			128,401.20100	116,037.282	14.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			12,751.20100	14,577.282	14.17	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			114,202.39800	102,905.265	14.04	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			30,542.39800	33,745.265	14.04	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			113,556.84290	102,291.512	14.05	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			30,896.84290	34,131.512	14.05	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			112,913.44690	101,680.423	14.06	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			31,253.44690	34,520.423	14.06	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			0.00000	80,389.799	16.28	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			0.00000	94,639.799	16.28	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			0.00000	80,068.206	16.30	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			0.00000	95,318.206	16.30	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			0.00000	79,748.412	16.33	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			0.00000	95,998.412	16.33	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										4,448,772.90	352	993
£ / R	On 12/06/2015	Foreign Exchange Future			19.09640		19.24430			11,686,996.80	612	28,857
£ / R	On 14/09/2015	Foreign Exchange Future			19.39840		19.54940			14,354,816.00	740	24,351
£ / R	On 11/12/2015	Foreign Exchange Future			19.68680		19.84270			0.00	0	9,030
£ / R	On 14/03/2016	Foreign Exchange Future			20.01640		20.17610			0.00	0	1,035
£ / R	On 13/06/2016	Foreign Exchange Future			20.34940		20.52000			0.00	0	0
Total £ / R Future										26,041,812.80	1,352	63,273
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			2,244.30040	2,096.400	13.81	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			0.00040	0.000	13.81	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			427.88180	273.696	13.90	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			23.58180	17.296	13.90	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			418.98790	264.902	13.83	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			24.68790	18.502	13.83	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			410.14150	256.185	13.76	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			25.84150	19.785	13.76	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			6.72160	0.152	17.42	456.00	3,000	14,000
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			762.42160	903.752	17.42	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			922.35820	804.479	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			322.95820	356.079	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call			289.52340	235.323	15.64	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put			1,240.12340	1,336.924	15.64	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call			1,233.56380	1,102.221	13.81	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			109.70250	125.855	13.74	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			916.03550	798.509	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put			326.63550	360.109	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,569.40280	8,418.402	24.85	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00280	0.002	24.85	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put			184.16380	203.821	13.81	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			928.70440	810.474	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			319.30440	352.074	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,632.96620	1,496.603	13.71	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			83.56620	98.203	13.71	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,499.10250	1,364.255	13.74	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call			1,604.45660	1,470.770	13.61	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put			271.75660	293.970	13.61	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Call			656.48000	581.886	15.24	0.00	0	16,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,143.78000	1,225.086	15.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,619.30320	1,485.208	13.61	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			139.51850	150.841	13.59	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,874.14240	1,733.916	13.60	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			191.44240	207.116	13.60	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			266.60320	288.408	13.61	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			530.27110	467.538	15.82	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,457.57110	1,550.738	15.82	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,611.87100	1,477.977	13.61	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			269.17100	291.177	13.61	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,112.21850	1,967.641	13.59	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,479.17560	1,419.837	14.00	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			503.07560	603.437	14.00	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,472.73990	1,414.404	14.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			506.63990	608.004	14.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,485.62810	1,425.288	13.99	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			499.52810	598.888	13.99	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			0.00000	1,150.522	14.94	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			0.00000	1,301.122	14.94	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			0.00000	1,147.012	14.95	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			0.00000	1,307.612	14.95	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			0.00000	1,154.046	14.93	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			0.00000	1,294.646	14.93	0.00	0	0
Total £ / R Option											456.00	3,000	139,130
Total £ / R											26,042,268.80	4,352	202,403
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10022		0.10056			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10200		0.10235			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10373		0.10411			0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10577		0.11000			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,055.80560	1,022.202	29.45	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.00560	0.002	29.45	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			88.28750	58.190	12.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			32.48750	35.990	12.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.01440	0.004	26.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			944.21440	977.804	26.72	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,241.61980	1,206.631	12.73	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			6.61980	6.831	12.73	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			395.26610	368.712	12.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			160.26610	168.912	12.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			88.14490	79.368	15.59	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			853.14490	879.568	15.59	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,453.15990	1,415.290	14.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			42.25990	42.789	14.88	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			673.40420	642.152	14.89	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			262.50420	269.652	14.89	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			285.43500	268.087	17.25	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			874.53500	895.587	17.25	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			0.00000	861.648	14.60	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			0.00000	284.748	14.60	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			0.00000	437.490	16.66	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			0.00000	860.590	16.66	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			0.00000	240.708	19.00	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			0.00000	1,663.808	19.00	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			14.01590		14.11880			49,812,508.60	3,554	148,084
€ / R	On	14/09/2015	Foreign Exchange Future			14.26510		14.37060			21,454,710.40	1,504	26,290
€ / R	On	21/09/2015	Foreign Exchange Future			14.28420		14.39000			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.37950		14.48670			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.50590		14.61540			22,310,074.20	1,538	11,247
€ / R	On	25/01/2016	Foreign Exchange Future			14.63760		14.74840			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.78280		14.89530			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			15.06620		15.18000			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.33210		15.44890			0.00	0	0
Total € / R Future											93,577,293.20	6,596	188,621
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.07520	0.006	27.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,271.27520	1,374.106	27.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			354.21820	248.955	16.40	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			15.41820	13.055	16.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.06770	0.006	27.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,291.26770	1,394.106	27.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.09300	0.008	26.76	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,231.29300	1,334.108	26.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			69.09090	22.907	16.68	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			150.29090	207.007	16.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.07140	0.006	27.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,281.27140	1,384.106	27.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			640.83320	536.693	18.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			2.03320	0.793	18.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,868.80000	1,765.900	15.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.00000	0.000	15.76	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,468.80570	1,365.900	16.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			0.00570	0.000	16.05	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			719.94020	616.251	19.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			1.14020	0.351	19.09	0.00	0	7,300

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	Call			0.00000	1,309.744	13.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.00000	44.644	13.89	31,251.01	700	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,504.71970	1,401.206	13.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			261.59070	217.091	15.60	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			790.99070	851.991	15.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			2,121.62760	2,016.290	15.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,058.95440	1,130.993	16.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			187.82370	154.625	16.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,067.22370	1,139.525	16.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			11.02760	11.190	15.36	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,694.73590	1,589.936	14.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			24.13590	24.836	14.36	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			34.11970	36.106	13.97	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			186.11290	153.175	16.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,075.51290	1,148.075	16.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,385.40430	1,282.617	13.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			44.80430	47.517	13.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			350.51960	295.185	14.92	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			579.91960	630.085	14.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			189.55440	156.093	16.47	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			476.57100	408.338	14.30	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			426.57100	464.138	14.30	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			471.94430	404.398	14.32	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			431.94430	470.198	14.32	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			296.03330	248.323	15.45	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			756.03330	814.123	15.45	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			481.23360	412.316	14.28	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			421.23360	458.116	14.28	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			589.89810	517.465	14.22	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			453.19810	487.965	14.22	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			378.45100	326.541	15.41	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			811.75100	867.041	15.41	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			599.41760	526.359	14.19	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			442.71760	476.859	14.19	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			594.64360	521.894	14.20	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			447.94360	482.394	14.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			269.48210	288.416	13.34	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			205.97860	178.212	18.55	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,090.57860	2,172.312	18.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,671.55040	3,561.485	17.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			6.15040	5.585	17.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			867.78300	920.799	15.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			480.17020	423.948	15.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			874.77020	928.048	15.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,653.26580	1,543.691	13.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			87.86580	87.791	13.37	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			984.88210	894.316	13.34	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	Call			486.22120	429.466	15.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			860.82120	913.566	15.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			483.18300	426.699	15.37	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			633.30080	569.727	15.01	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			804.90080	852.127	15.01	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			747.64420	675.176	14.39	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			619.24420	657.576	14.39	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			743.43370	671.221	14.41	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			625.03370	663.621	14.41	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			657.84610	592.446	14.86	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			759.44610	804.846	14.86	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			751.87950	679.156	14.37	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			613.47950	651.556	14.37	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,221.43420	1,124.575	13.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			316.13420	331.775	13.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,214.81870	1,118.085	13.03	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			319.51870	335.285	13.03	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,208.22650	1,111.619	13.03	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			322.92650	338.819	13.03	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			0.00000	832.973	15.09	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			0.00000	1,006.773	15.09	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			0.00000	829.733	15.10	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			0.00000	1,013.533	15.10	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			0.00000	826.516	15.12	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			0.00000	1,020.316	15.12	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,277.76220	1,199.647	14.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			768.86220	807.547	14.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,273.59790	1,195.681	14.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			774.69790	813.581	14.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,269.45260	1,191.735	14.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			780.55260	819.635	14.55	0.00	0	0
Total € / R Option											31,251.01	700	214,840
Total € / R											93,608,544.21	7,296	403,461
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.57280		9.61770			6,519,076.80	681	13,245
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.68120		9.72710			2,459,024.80	254	2,089
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.78560		9.83320			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.90800		9.95700			2,972,400.00	300	1,150
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.03430		10.09000			0.00	0	0
Total AU\$ / R Future											11,950,501.60	1,235	16,525
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,217.71470	1,172.800	29.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.01470	0.000	29.82	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			967.72100	922.811	31.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.02100	0.011	31.33	0.00	0	201

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	Call			617.86730	572.853	22.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			0.16730	0.053	22.09	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.32710	0.163	26.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			622.62710	667.363	26.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.29690	0.149	26.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			632.59690	677.349	26.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.26960	0.136	26.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			642.56960	687.336	26.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			468.25310	423.055	19.31	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			0.55310	0.255	19.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			135.42970	93.631	14.16	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			17.72970	20.831	14.16	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			41.93810	23.951	15.53	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			74.23810	101.151	15.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			706.91900	744.449	13.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			76.88030	68.218	13.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			689.78030	727.018	13.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			75.43580	66.922	13.83	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			698.33580	735.722	13.83	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			74.01900	65.649	13.86	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.23810	5.335	18.25	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,587.77490	2,540.245	18.67	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.57490	4.645	18.67	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,538.09530	2,490.578	18.46	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.89530	4.978	18.46	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,488.43810	2,440.935	18.25	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			703.03700	670.853	13.11	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			256.03700	272.853	13.11	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			715.00890	682.441	13.09	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			248.00890	264.440	13.09	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			709.00400	676.628	13.10	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			252.00400	268.628	13.10	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			0.00000	589.425	13.76	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			0.00000	531.180	13.72	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			0.00000	576.880	13.72	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			0.00000	527.438	13.74	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			0.00000	583.138	13.74	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			0.00000	523.725	13.76	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											11,950,501.60	1,235	22,981
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.10930		10.11900			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.26140		10.27230			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.40680		10.42000			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 CAD/ R Future											0.00	0	3,936
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			166.84980	144.202	18.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			37.84980	24.902	18.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			159.31290	136.300	18.74	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			40.31290	27.000	18.74	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			151.91410	128.557	18.59	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			42.91410	29.257	18.59	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			670.94540	656.735	12.13	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			58.64540	55.335	12.13	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			687.74780	673.630	12.16	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			55.44780	52.230	12.16	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			679.32830	665.164	12.14	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			57.02830	53.764	12.14	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			0.00000	360.037	13.64	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			0.00000	453.237	13.64	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			0.00000	356.287	13.67	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			0.00000	459.487	13.67	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			0.00000	363.825	13.62	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			0.00000	447.025	13.62	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			168.22690		192.11060			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			32.12060	8.237		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Call			32.11060	8.227		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Call			32.10060	8.217		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.00	0	0
Total CF CANDO CAGH Option											0.00	0	0
Total CF CANDO CAGH											0.00	0	24,000
CHF / R	On	12/06/2015	Foreign Exchange Future			13.38560		13.45380			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.65330		13.72460			0.00	0	1,607
CHF / R	On	11/12/2015	Foreign Exchange Future			13.91770		13.99000			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			1,613.80050	1,545.601	31.49	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			0.00050	0.001	31.49	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,603.80060	1,535.601	31.60	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
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			0.00060	0.001	31.60	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,593.80070	1,525.601	31.72	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			0.00070	0.001	31.72	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			1,021.20910	955.894	13.87	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			86.60910	92.594	13.87	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			1,013.20590	947.774	13.87	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			88.60590	94.474	13.87	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			1,005.23360	939.681	13.87	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			90.63360	96.381	13.87	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			0.00000	560.851	15.05	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			0.00000	633.151	15.05	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			0.00000	557.131	15.08	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			0.00000	639.431	15.08	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			0.00000	553.442	15.10	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			0.00000	645.742	15.10	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			2.00630		2.02790			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.02770		2.05010			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.04870		2.07000			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			0.03570	0.036	26.14	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,679.05820	1,463.046	24.95	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			0.05820	0.046	24.95	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,879.03340	1,663.029	27.32	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			0.03340	0.029	27.32	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,779.03570	1,563.036	26.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			829.82750	682.295	14.20	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			428.82750	505.295	14.20	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			949.95950	789.552	14.08	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			348.95950	412.552	14.08	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			888.58580	734.534	14.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			387.58580	457.534	14.14	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			0.00000	1,152.838	14.42	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.00000	565.838	14.42	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			0.00000	1,098.206	14.48	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.00000	611.206	14.48	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			0.00000	1,045.576	14.54	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			0.00000	658.576	14.54	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	12/06/2015	Foreign Exchange Future			1.87890		1.89300			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.91490		1.92930			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.94880		1.96000			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			0.18730	0.198	28.52	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,430.30080	1,289.306	27.64	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			0.30080	0.306	27.64	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			1,330.48290	1,189.475	26.76	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			0.48290	0.475	26.76	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,530.18730	1,389.198	28.52	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			58.30700	63.352	13.13	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,936.86570	1,795.690	13.34	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			43.86570	46.690	13.34	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,843.10340	1,703.462	13.23	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			50.10340	54.462	13.23	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,751.30700	1,612.352	13.13	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			0.00000	612.841	14.35	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			0.00000	1,024.841	14.35	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			0.00000	579.064	14.44	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			0.00000	1,091.064	14.44	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			0.00000	547.040	14.54	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			0.00000	1,159.040	14.54	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			0.12750		0.12910			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12730		0.12880			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12690		0.12770			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12680		0.13000			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			0.06260		0.06330			0.00	0	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05950		0.06020			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05810		0.05860			0.00	0	112,080
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05720		0.06000			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			8.87600		8.91050			0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.89780		8.93280			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.94990		8.98440			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
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.02120		9.05640			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			9.10770		9.14000			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			20.02750	10.459	22.18	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			199.52750	224.459	22.18	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			18.57570	9.640	22.37	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			208.07570	233.640	22.37	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			17.22250	8.887	22.57	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			216.72250	242.887	22.57	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			376.95780	258.715	23.12	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			234.15780	150.915	23.12	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			376.76470	246.772	22.38	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			243.96470	148.972	22.38	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			376.65690	234.859	21.65	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			253.85690	147.059	21.65	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			391.58220	427.742	33.41	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			108.78220	179.942	33.41	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			158.39210	141.131	10.97	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			263.99210	281.231	10.97	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			155.00380	138.017	11.01	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			270.60380	288.117	11.01	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			151.68640	134.969	11.05	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			277.28640	295.069	11.05	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			306.18420	286.456	12.78	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			359.78420	375.256	12.78	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			314.03540	293.941	12.73	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			347.63540	362.741	12.73	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			310.08600	290.175	12.75	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			353.68600	368.975	12.75	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			0.00000	395.584	12.94	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			0.00000	427.884	12.94	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			0.00000	391.741	12.96	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			0.00000	434.041	12.96	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			0.00000	387.936	12.99	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			0.00000	440.236	12.99	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			1.12440		1.12050			3,373.20	3	806
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12580		1.12200			453,697.40	403	25,418
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12760		1.12370			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13000		1.13000			0.00	0	0
Total QUANTO € / \$ Future											457,070.60	406	26,224

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$											457,070.60	406	26,224
RAIN	On	12/06/2015	Foreign Exchange Future			22,082.02000		22,270.60000			0.00	0	0
RAIN	On	14/09/2015	Foreign Exchange Future			22,423.17000		22,617.00000			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			4.51720		4.55140			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.46940		4.50270			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.42860		4.46000			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			3.49930	0.931	49.10	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			442.09930	473.731	49.10	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			3.31860	0.843	49.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			451.91860	483.643	49.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			3.05150	0.763	49.48	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			461.65150	493.563	49.48	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			71.87910	79.321	14.83	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			179.17910	219.920	14.83	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			78.46610	85.799	14.79	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			165.76610	206.399	14.79	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			75.11270	82.509	14.81	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			172.41270	213.109	14.81	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			0.00000	148.451	14.69	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			0.00000	229.851	14.69	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			0.00000	156.305	14.64	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			0.00000	217.705	14.64	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			0.00000	152.337	14.67	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			0.00000	223.737	14.67	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			1.71460		1.73610			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.66510		1.68610			0.00	0	90
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.62120		1.64000			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								1986363556.30	156,982	1,589,139
Total Options								317636.51	11,080	2,172,575
Grand Total:								1,986,681,192.81	168,062	3,761,714