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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/06/2015

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			12.43640		12.38990			5,173,691,636.80	416,012	0
\$ / R On 19/06/2015 Foreign Exchange Future			12.41270		12.39130			0.00	0	0
\$ / R On 25/06/2015 Foreign Exchange Future			12.42600		12.40340			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.42820		12.40570			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.43710		12.41490			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.44150		12.41960			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.45040		12.42880			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.46600		12.44500			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.48160		12.46070			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.50160		12.48050			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.56170		12.54010			0.00	0	9
\$ / R On 26/08/2015 Foreign Exchange Future			12.56390		12.54230			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.56610		12.54450			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.57490		12.55330			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.59700		12.57530			3,300,414.00	262	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.60590		12.58410			2,147,793,242.00	170,380	590,459
\$ / R On 28/09/2015 Foreign Exchange Future			12.63680		12.61480			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.64120		12.61920			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.70320		12.68070			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.76510		12.74220			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.79380		12.77080			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			12.80050		12.77740			450,270,388.00	35,176	130,488
\$ / R	On	21/12/2015	Foreign Exchange Future			12.82290		12.79990			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.90730		12.88480			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.94370		12.92150			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.97340		12.95130			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.00760		12.98570			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.01440		12.99260			0.00	0	6,746
\$ / R	On	29/03/2016	Foreign Exchange Future			13.04930		13.02740			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.11470		13.09250			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.18720		13.16460			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.21050		13.18780			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.21750		13.19480			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.22690		13.20410			0.00	0	3,800
\$ / R	On	28/06/2016	Foreign Exchange Future			13.25940		13.23600			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.32040		13.29670			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.38360		13.35960			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			13.43410		13.40980			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.45310		13.42870			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.51200		13.48730			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.58150		13.55640			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.61520		13.59000			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.62570		13.60040			0.00	0	0
Total \$ / R Future											7,775,055,680.80	621,830	764,251
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,389.90010	1,436.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.00010	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,309.90050	1,356.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.00050	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,659.90000	1,706.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.00000	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,639.90000	1,686.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.00000	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,589.90000	1,636.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.01090	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,110.11090	1,063.600	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			0.03160	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			830.13160	783.600	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			0.02760	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			860.12760	813.600	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			0.01240	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,070.11240	1,023.600	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			5.40380	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			215.50380	163.600	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			3.91630	0.000	11.86	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	Put			244.01630	193.600	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			0.10520	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			610.20520	563.600	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			43.12460	36.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			53.22460	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			15.73470	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			125.83470	63.600	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			8.30650	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			178.40650	123.600	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			149.74650	186.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			9.84650	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			108.19820	136.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			18.29820	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Call			48.27370	46.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Put			48.37370	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			242.37950	286.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			2.47950	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			194.94620	236.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			5.04620	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			176.52890	216.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			6.62890	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			370.23570	416.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			0.33570	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			350.36200	396.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			0.46200	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			261.74690	306.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			1.84690	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			579.91010	626.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			0.01010	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			459.97680	506.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			0.07680	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			390.14310	436.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			0.24310	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			609.90800	656.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			0.00800	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			599.90820	646.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			0.00820	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			589.90850	636.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			0.00850	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			889.90470	936.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			0.00470	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			789.90550	836.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			0.00550	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			739.90600	786.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			0.00600	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			989.90410	1,036.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			0.00410	0.000	11.86	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	11.45	Call			939.90440	986.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			0.00440	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			909.90460	956.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			0.00460	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,289.90090	1,336.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.00090	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,089.90360	1,136.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.00360	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,039.90380	1,086.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			0.00380	0.000	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,409.90000	1,456.400	11.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	11.86	0.00	0	0
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Call			164.34270	166.925	16.78	0.00	0	10,000
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Put			93.04270	74.225	16.78	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			498.73090	517.308	15.15	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			15.33090	11.308	15.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,605.89080	1,628.230	20.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.19080	0.030	20.62	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,256.49050	1,278.907	21.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.79050	0.707	21.27	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			136.91260	136.836	15.66	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			191.21260	168.637	15.66	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.14880	0.087	36.78	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,474.44880	3,451.887	36.78	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			790.55270	811.985	16.01	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			5.65270	4.885	16.01	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			228.95470	234.747	14.99	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			139.35470	123.247	14.99	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			117.16740	116.010	15.78	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			297.56740	274.510	15.78	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			632.68770	652.991	14.79	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			13.08770	11.491	14.79	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			373.65560	385.157	14.46	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			74.85560	64.757	14.46	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			219.73380	224.665	14.75	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			170.93380	154.265	14.75	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			396.29110	407.554	14.30	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			91.29110	81.554	14.30	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			400.22260	409.583	14.35	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			119.52260	107.983	14.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			190.39760	190.407	15.65	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			419.89760	398.807	15.65	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			125.39580	123.684	16.56	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			614.89580	592.084	16.56	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			5.34870	5.770	31.02	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,674.84870	3,654.170	31.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,682.28260	1,703.355	16.80	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			1.78260	1.755	16.80	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,334.91820	1,355.945	15.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			4.41820	4.345	15.28	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			363.19220	366.951	14.89	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			323.09220	305.251	14.89	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			543.14350	553.242	14.41	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			173.04350	161.542	14.41	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			175.48430	173.840	16.68	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			743.18430	719.940	16.68	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			18.37990	19.541	30.63	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,973.87990	3,953.441	30.63	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,750.58920	1,771.895	15.96	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			6.08920	5.795	15.96	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,408.30900	1,429.431	15.03	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			13.80900	13.331	15.03	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			210.42850	209.520	16.25	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			635.92850	613.420	16.25	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			485.34810	492.954	14.55	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			232.04810	218.054	14.55	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			602.06540	612.127	14.33	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			186.76540	175.127	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,435.59630	1,456.244	14.82	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			21.49630	20.344	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,406.99360	1,427.559	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			22.89360	21.659	14.75	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,321.71140	1,342.000	14.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			5.65900	5.422	16.26	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			6.19510	5.929	16.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,618.43910	1,639.508	15.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			14.33910	13.608	15.27	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			66.64360	64.762	20.72	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,932.54360	1,908.862	20.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,029.75900	2,051.322	16.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,056.25550	2,032.688	21.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			4.30070	4.175	29.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,920.20070	5,898.275	29.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			167.35460	165.224	17.35	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			983.25460	959.324	17.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,990.29510	2,011.829	16.17	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,512.34420	1,488.285	19.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			75.03890	73.026	20.24	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,790.93890	1,767.126	20.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			226.34230	225.079	16.43	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			742.24230	719.179	16.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			60.35550	58.588	21.14	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			780.82710	757.544	16.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			193.93560	192.075	16.87	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			859.83560	836.175	16.87	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			251.17790	250.425	16.14	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			667.07790	644.525	16.14	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			96.44420	94.185	19.28	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			711.84580	688.976	16.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			233.50460	232.383	16.35	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			719.40460	696.483	16.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			326.62830	327.627	15.41	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			492.52830	471.727	15.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			214.92710	213.444	16.58	0.00	0	135
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			525.76320	504.551	15.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			278.92070	278.782	15.85	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			594.82070	572.882	15.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			477.32780	483.013	14.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			293.22780	277.113	14.66	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			235.94580	234.876	16.32	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			343.70800	325.911	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			344.30680	345.745	15.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			460.20680	439.845	15.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			589.68140	598.870	14.35	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			205.58140	192.970	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			309.86320	310.450	15.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			217.57890	204.437	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			531.25580	538.679	14.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			247.15580	232.779	14.50	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			665.76910	677.054	14.16	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			161.66910	151.154	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			427.80800	431.811	14.82	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			168.53600	157.676	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			633.27520	643.694	14.24	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			179.17520	167.794	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			873.55110	889.226	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			89.45110	83.326	14.06	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			571.67890	580.337	14.39	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			135.98550	126.828	14.03	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			692.57060	704.542	14.09	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			148.47060	138.642	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,041.63060	1,059.679	14.21	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			57.53060	53.779	14.21	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			652.63600	663.576	14.19	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			60.23750	56.279	14.19	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			914.50890	930.841	14.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			80.40890	74.941	14.10	0.00	0	135
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,129.52940	1,148.509	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			45.42940	42.609	14.28	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			720.08550	732.728	14.03	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			46.53740	43.631	14.28	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			1,094.09270	1,112.720	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			49.99270	46.820	14.25	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,368.98960	1,389.437	14.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			24.88960	23.537	14.65	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,024.33750	1,042.179	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			27.61140	26.099	14.54	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,138.44320	1,157.506	14.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			44.34320	41.606	14.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,599.07040	1,620.102	15.22	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			14.97040	14.202	15.22	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,120.63740	1,139.531	14.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			34.39070	33.884	29.25	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,219.59070	4,197.084	29.25	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,257.57070	1,277.203	14.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			42.77070	40.403	14.31	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			224.74610	223.006	16.87	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			25.94360	25.497	14.91	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			879.94610	856.206	16.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			120.24390	117.934	19.09	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,505.44390	1,481.134	19.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,827.76470	1,849.917	15.75	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			12.96470	13.117	15.75	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,490.74360	1,512.297	14.91	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			357.96880	358.526	15.56	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			538.76880	517.326	15.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			239.72400	237.571	17.58	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,119.02400	1,094.371	17.58	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			51.88090	51.682	28.44	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,351.18090	4,328.482	28.44	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,902.15910	1,924.943	15.72	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			21.45910	21.743	15.72	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,569.32990	1,591.355	14.92	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			38.62990	38.155	14.92	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,641.68100	1,664.626	14.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			49.48100	49.526	14.91	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			250.05240	247.556	18.21	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,357.85240	1,332.456	18.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			58.21310	57.996	28.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,766.01310	4,742.896	28.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,971.54120	1,995.210	15.68	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			29.34120	30.109	15.68	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			756.65180	764.569	14.41	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			325.85180	310.769	14.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			126.05450	122.533	23.94	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,148.65450	3,122.033	23.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			164.56950	162.058	20.62	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,227.16950	2,201.558	20.62	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	11/12/2015	Foreign Exchange Option	20.77	Call			7.09590	7.156	27.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,999.69590	7,976.656	27.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			152.29180	149.860	21.02	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,374.89180	2,349.360	21.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			349.22590	347.149	17.20	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,071.82590	1,046.649	17.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			122.44180	119.874	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,845.04180	3,819.374	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			210.14610	207.491	19.45	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,802.74610	1,776.991	19.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			452.30090	451.952	16.17	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			774.90090	751.452	16.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			154.48930	152.040	20.94	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,347.08930	2,321.540	20.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			362.64070	360.732	17.04	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,025.24070	1,000.232	17.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			655.36400	660.488	14.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			437.96400	419.988	14.89	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			316.40580	314.009	17.62	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,199.00580	1,173.509	17.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			467.62320	467.554	16.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			740.22320	717.054	16.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			946.00520	961.835	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			208.60520	201.335	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			423.39140	422.526	16.43	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			845.99140	822.026	16.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			873.56040	884.301	14.01	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			246.16040	233.801	14.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,047.53440	1,065.383	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			170.13440	164.883	14.06	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			483.55190	483.782	15.92	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			706.15190	683.282	15.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			974.44690	990.879	14.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			197.04690	190.379	14.04	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,274.47730	1,295.661	14.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			107.07730	105.161	14.11	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			904.22960	919.107	14.02	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			226.82960	218.607	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,123.36080	1,142.494	14.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			145.96080	141.994	14.08	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,822.29210	1,846.114	15.22	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			44.89210	45.614	15.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,010.64080	1,027.797	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			183.24080	177.297	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,454.87960	1,477.457	14.35	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			77.47960	76.957	14.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,636.55140	1,659.879	14.78	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			59.15140	59.379	14.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,162.25760	1,181.981	14.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			134.85760	131.481	14.09	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,869.26240	1,893.175	15.33	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			41.86240	42.675	15.33	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,630.37030	3,654.110	19.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.97030	3.610	19.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,580.60870	3,604.377	19.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			3.20870	3.876	19.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,530.86500	3,554.661	19.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			3.46500	4.161	19.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			254.99490	252.531	18.81	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,605.09490	1,579.631	18.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			61.18930	61.129	27.60	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,131.28930	5,108.229	27.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,035.39990	2,059.765	15.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			35.49990	36.865	15.55	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,716.61650	1,740.290	14.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			56.71650	57.391	14.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,707.38810	1,731.032	14.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			57.48810	58.132	14.80	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			607.50580	607.807	15.63	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			692.70580	670.506	15.63	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			560.17470	559.668	15.97	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			785.37470	762.368	15.97	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			274.95400	272.187	19.29	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,870.15400	1,844.887	19.29	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,248.11500	1,266.640	13.91	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			163.31500	159.340	13.91	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			206.76790	204.549	21.23	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,685.26790	2,660.849	21.23	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,445.59800	1,468.254	13.89	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			124.09800	124.554	13.89	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,322.25130	1,340.242	13.79	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			170.95130	166.842	13.79	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			277.96830	275.325	19.86	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,166.66830	2,141.925	19.86	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			897.11540	902.634	14.44	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			441.41540	425.034	14.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			174.03070	171.155	13.72	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			40.61520	40.468	26.59	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,278.01520	7,256.068	26.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,012.73840	2,037.110	14.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			70.13840	72.711	14.70	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,987.46820	2,963.753	21.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			221.35500	221.104	24.99	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,728.75500	3,706.704	24.99	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	14/03/2016	Foreign Exchange Option	11.55	Call			1,569.24620	1,590.961	13.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			126.64620	126.561	13.91	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,366.63070	1,385.555	13.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,395.34870	1,370.209	17.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			381.58130	378.207	18.56	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,698.98130	1,673.807	18.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			338.98310	335.780	19.17	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,936.38310	1,911.380	19.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			230.06820	228.153	21.98	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			245.58930	238.185	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,181.39350	1,195.583	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			248.79350	241.183	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,147.79450	1,160.952	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			265.19450	256.552	13.88	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			447.94870	444.609	17.70	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			203.52990	198.795	13.78	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,257.62680	1,273.961	13.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			215.02680	209.561	13.80	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,195.01510	1,209.612	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			242.41510	235.212	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,188.18930	1,202.585	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,344.37110	1,362.811	13.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			181.77110	178.411	13.74	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,286.12990	1,303.195	13.78	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			285.99260	284.093	20.54	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,508.59260	2,484.793	20.54	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,405.09410	1,423.745	13.68	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			177.69410	174.445	13.68	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,473.02970	1,494.628	13.60	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			180.52970	179.928	13.60	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			289.71730	289.701	21.28	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,857.21730	2,835.001	21.28	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,552.35450	1,577.568	13.68	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			187.75450	190.368	13.68	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			316.60020	315.559	22.56	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,282.00020	3,258.359	22.56	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,634.22200	2,613.822	20.65	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,297.33840	1,314.611	13.84	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			309.53840	304.111	13.84	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			372.02200	374.322	20.65	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			801.11290	805.312	16.05	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			906.31290	887.812	16.05	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			797.80020	801.961	16.08	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			913.00020	894.461	16.08	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			804.44430	808.682	16.03	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			899.64430	881.182	16.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			813.16420	817.631	16.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			899.06420	880.731	16.02	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			809.82310	814.252	16.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			905.72310	887.352	16.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			806.50080	810.891	16.07	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			912.40080	893.991	16.07	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			348.04370	352.512	24.03	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,732.04370	3,713.112	24.03	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,634.74470	1,658.609	13.71	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			198.74470	199.209	13.71	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,704.33310	1,728.035	13.74	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			207.63310	207.635	13.74	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			377.89820	382.736	25.41	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,211.19820	4,192.336	25.41	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,777.28670	1,802.529	13.85	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			217.68670	218.929	13.85	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			363.06530	366.616	25.69	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,703.46530	4,683.016	25.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			869.10700	868.061	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,083.50700	1,082.461	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			866.00510	864.958	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,090.40510	1,089.358	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			872.23080	871.186	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,076.63080	1,075.586	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,030.69440	1,034.269	15.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			910.89440	890.169	15.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,027.31920	1,030.841	16.01	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			917.51920	896.741	16.01	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,023.96210	1,027.438	16.03	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			924.16210	903.338	16.03	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			332.61610	344.456	25.54	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,153.91610	5,141.356	25.54	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,855.54180	1,880.029	13.87	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			226.84180	226.929	13.87	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,922.46010	1,944.895	13.88	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			235.16010	232.895	13.88	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			315.86740	318.009	25.33	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,598.56740	5,576.009	25.33	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,997.46420	2,020.853	13.89	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			241.06420	239.353	13.89	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			287.76750	297.121	25.28	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,131.36750	6,115.621	25.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,483.63250	1,493.823	14.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			543.63250	528.623	14.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,478.52040	1,488.556	14.53	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			548.52040	533.356	14.53	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,488.76030	1,499.112	14.50	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			538.76030	523.912	14.50	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	19/12/2016	Foreign Exchange Option	13.31	Call			1,213.33300	1,218.592	15.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			922.93300	902.892	15.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			257.58090	265.934	24.77	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,467.18090	6,450.234	24.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,040.01910	2,063.554	13.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			239.61910	237.853	13.77	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,220.43590	1,225.756	15.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			910.03590	890.056	15.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,216.87240	1,222.165	15.89	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			916.47240	896.465	15.89	0.00	0	0
Total \$ / R Option											0.00	0	1,361,888
Total \$ / R											7,775,055,680.80	621,830	2,126,139
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.43640		12.38990			3,109,100.00	250	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.60590		12.58410			126,059.00	10	716
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.80050		12.77740			256,010.00	20	63
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.01440		12.99260			0.00	0	31
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.22690		13.20410			0.00	0	0
Total \$ / R MAXI Future											3,491,169.00	280	810
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			109,990.35510	114,640.000	11.86	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			0.35510	0.000	11.86	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			108,990.35930	113,640.000	11.86	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.35930	0.000	11.86	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			107,990.36370	112,640.000	11.86	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			0.36370	0.000	11.86	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			96,462.48460	98,168.856	14.14	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			7,052.48460	6,578.856	14.14	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			95,620.19220	97,314.722	14.14	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			7,210.19220	6,724.722	14.14	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			94,780.67950	96,463.339	14.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			7,370.67950	6,873.339	14.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			107,754.53580	109,592.329	14.07	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			16,014.53580	15,542.329	14.07	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			109,271.11920	111,134.557	14.07	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			15,531.11920	15,084.557	14.07	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			108,511.49120	110,362.303	14.07	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			15,771.49120	15,312.303	14.07	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			97,459.06810	98,181.254	14.09	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			37,199.06810	35,741.254	14.09	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			96,935.05660	97,644.198	14.11	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			37,675.05660	36,204.198	14.11	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			96,414.51480	97,109.806	14.13	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			38,154.51480	36,669.806	14.13	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			76,494.33560	76,889.339	16.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				100,084.33560	98,199.339	16.35	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				76,187.30360	76,578.867	16.38	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				100,777.30360	98,888.867	16.38	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				75,882.00140	76,270.151	16.40	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				101,472.00140	99,580.151	16.40	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											3,491,169.00	280	810
£ / R	On 12/06/2015	Foreign Exchange Future			19.27850			19.18930			493,317,536.50	25,589	0
£ / R	On 14/09/2015	Foreign Exchange Future			19.61870			19.47730			31,782,294.00	1,620	28,917
£ / R	On 11/12/2015	Foreign Exchange Future			19.91390			19.76880			199,139.00	10	11,508
£ / R	On 14/03/2016	Foreign Exchange Future			20.24410			20.10020			404,882.00	20	1,055
£ / R	On 13/06/2016	Foreign Exchange Future			20.57820			20.43060			1,152,379.20	56	0
Total £ / R Future											526,856,230.70	27,295	41,480
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				2,189.30000	2,278.500	12.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				0.00000	0.000	12.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				352.90310	438.500	12.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				3.60310	0.000	12.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				343.23290	428.500	12.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				3.93290	0.000	12.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				333.59250	418.500	12.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				4.29250	0.000	12.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				0.10500	0.000	12.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				810.80500	721.500	12.31	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				850.67700	933.739	13.68	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				323.37700	265.039	13.68	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call				248.47200	265.590	14.96	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put				1,271.17200	1,146.890	14.96	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				1,159.05340	1,263.378	13.61	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				110.81190	86.716	13.64	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				844.46190	927.043	13.69	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				327.16190	268.343	13.69	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				8,497.30120	8,638.701	24.66	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.00120	0.001	24.66	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				181.75340	144.678	13.61	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				856.92060	940.463	13.68	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				319.62060	261.763	13.68	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,563.14350	1,685.441	13.65	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				85.84350	66.741	13.65	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				1,428.11190	1,545.416	13.64	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call				1,525.36200	1,635.080	13.46	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put				266.56200	231.180	13.46	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Call				600.13330	642.493	14.72	0.00	0	16,500
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Put				1,161.33330	1,058.593	14.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,540.16110	1,650.392	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			133.92060	114.918	13.51	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,794.52590	1,912.738	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			185.72590	158.838	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			261.36110	226.492	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			480.70190	512.562	15.27	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,481.90190	1,368.662	15.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,532.75240	1,642.725	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			263.95240	228.825	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,032.72060	2,158.818	13.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,440.35320	1,533.419	13.44	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			540.15320	489.319	13.44	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,434.71730	1,526.948	13.44	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			544.51730	492.848	13.44	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,446.00850	1,539.914	13.43	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			535.80850	485.813	13.43	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,163.46360	1,232.255	14.53	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,232.86360	1,154.055	14.53	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,159.85190	1,228.390	14.54	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,239.25190	1,160.190	14.54	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,167.08880	1,236.125	14.52	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,226.48880	1,147.925	14.52	0.00	0	0
Total £ / R Option											0.00	0	108,130
Total £ / R											526,856,230.70	27,295	149,610
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10069		0.10020			3,423.53	34	0
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10237		0.10187			2,047.44	20	20
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10412		0.10361			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10616		0.10564			0.00	0	0
Total ¥ / R Future											5,470.97	54	4,318
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,019.50130	1,069.200	12.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.00130	0.000	12.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			40.37870	69.200	12.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			20.87870	0.000	12.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.00520	0.000	12.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			980.50520	930.800	12.09	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,192.84820	1,242.631	12.76	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			5.44820	5.431	12.76	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			343.55860	365.796	11.12	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			156.15860	128.596	11.12	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			69.63210	69.563	14.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			882.23210	832.363	14.62	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,395.32760	1,444.771	14.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			34.62760	32.471	14.30	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			614.46400	645.583	14.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			253.76400	233.283	14.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			250.61170	259.035	16.55	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			889.91170	846.735	16.55	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			837.10700	870.679	14.11	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			272.90700	254.979	14.11	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			419.07080	431.193	16.12	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			854.87080	815.493	16.12	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			227.50330	233.890	18.54	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,663.30330	1,618.190	18.54	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											5,470.97	54	4,318
€ / R	On	12/06/2015	Foreign Exchange Future			13.96890		13.91860			1,759,480,737.30	125,957	0
€ / R	On	14/09/2015	Foreign Exchange Future			14.22180		14.15380			347,054,585.40	24,403	47,551
€ / R	On	21/09/2015	Foreign Exchange Future			14.24080		14.17270			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.33680		14.26780			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.46400		14.39400			59,302,400.00	4,100	34,781
€ / R	On	25/01/2016	Foreign Exchange Future			14.59350		14.52430			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.73770		14.66870			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			15.01840		14.94810			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.28320		15.21180			0.00	0	0
Total € / R Future											2,165,837,722.70	154,460	85,332
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.00680	0.000	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,431.40680	1,381.100	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.00630	0.000	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,471.40630	1,421.100	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			438.74050	488.900	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			0.14050	0.000	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			146.54530	188.900	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			7.94530	0.000	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.00600	0.000	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,491.40600	1,441.100	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			518.64960	568.900	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			0.04960	0.000	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			1.60210	0.000	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			283.00210	231.100	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.00610	0.000	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,481.40610	1,431.100	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,668.60000	1,718.900	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.00000	0.000	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,268.60360	1,318.900	11.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			0.00360	0.000	11.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,294.85260	1,355.192	13.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,905.62180	1,971.521	14.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,220.31310	1,154.338	16.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			132.85350	134.787	16.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,229.05350	1,162.987	16.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,204.62840	1,263.588	13.53	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			50.82840	41.788	13.53	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			26.83880	22.044	13.93	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			41.05260	33.392	13.61	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			131.60990	133.454	16.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,237.80990	1,171.654	16.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			186.35340	192.400	15.37	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			932.55340	870.599	15.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			54.11730	44.631	13.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			254.17610	266.243	14.71	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			700.37610	644.443	14.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			134.11310	136.138	16.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			11.82180	9.721	14.99	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,480.63880	1,543.844	13.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,177.91730	1,236.431	13.51	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			356.74490	375.708	14.12	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			524.04490	474.908	14.12	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			353.20150	371.904	14.15	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			530.50150	481.104	14.15	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			214.45440	222.755	15.25	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			891.75440	831.955	15.25	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			360.31950	379.550	14.10	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			517.61950	468.750	14.10	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			462.53610	485.165	14.08	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			544.73610	498.365	14.08	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			290.54540	301.539	15.28	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			942.74540	884.739	15.28	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			470.20200	493.864	14.06	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			532.40200	487.064	14.06	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			466.35340	489.496	14.07	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			538.55340	492.696	14.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			5.70280	5.468	17.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			98.21530	90.332	13.35	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			820.38240	861.217	13.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			326.38240	297.217	13.33	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			162.74950	164.300	18.46	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,268.74950	2,200.300	18.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,449.70280	3,519.468	17.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			987.05340	931.124	15.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			388.52280	402.433	15.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			994.52280	938.433	15.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			386.01510	399.766	15.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,002.01510	945.766	15.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,442.21530	1,504.332	13.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			391.05340	405.124	15.28	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			526.14280	543.615	14.97	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			921.84280	870.115	14.97	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			623.48400	646.518	14.36	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			719.18400	673.018	14.36	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			619.91800	642.751	14.38	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			725.61800	679.251	14.38	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			547.14450	565.836	14.83	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			872.84450	822.336	14.83	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			627.07350	650.305	14.34	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			712.77350	666.805	14.34	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,034.69270	1,075.886	13.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			375.99270	348.186	13.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,045.53690	1,087.237	12.97	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			366.83690	339.537	12.97	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,040.10250	1,081.549	12.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			371.40250	343.849	12.99	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			786.21160	809.141	15.14	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			0.00000	1,558.080	16.47	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			0.00000	1,247.068	13.18	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			0.00000	428.668	13.18	2,572,008.00	6,000	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,078.11160	1,030.741	15.14	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			783.15890	805.933	15.16	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,085.05890	1,037.533	15.16	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			780.11650	802.748	15.18	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,092.01650	1,044.348	15.18	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			0.00000	616.480	16.47	3,698,881.20	6,000	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,138.00170	1,168.756	14.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			876.20170	835.556	14.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,134.26860	1,164.852	14.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			882.46860	841.652	14.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,141.74600	1,172.679	14.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			869.94600	829.479	14.59	0.00	0	0
Total € / R Option											6,270,889.20	12,000	123,040
Total € / R											2,172,108,611.90	166,460	208,372
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.59600		9.56470			43,393,112.00	4,522	0
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.71270		9.66840			1,087,822.40	112	2,015
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.81910		9.77340			0.00	0	8,678
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.94040		9.89590			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.06560		10.01960			0.00	0	0
Total AU\$ / R Future											44,480,934.40	4,634	11,693
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.00000	0.000	11.55	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	Call			564.70000	596.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			685.30080	654.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.00080	0.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			695.30080	664.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,164.70000	1,196.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.00000	0.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			914.70000	946.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			8.37540	0.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			6.11750	0.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			91.41750	54.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.00080	0.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			675.30080	644.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.00080	0.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			414.70280	446.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			0.00280	0.000	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			73.07540	96.000	11.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			61.79620	65.063	13.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			743.39620	702.363	13.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			60.62430	63.806	13.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			752.22430	711.106	13.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			62.99080	66.348	13.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			734.59080	693.648	13.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.92390	2.013	16.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,524.83020	2,570.584	16.58	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.43020	1.484	16.58	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,475.06030	2,520.830	16.51	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.66030	1.730	16.51	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,425.32390	2,471.114	16.45	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			258.90550	243.193	12.81	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			658.90909	687.566	12.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			263.09090	247.166	12.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			653.21550	681.577	12.84	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			267.31550	251.177	12.84	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			664.80550	693.593	12.81	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			582.37430	553.494	13.30	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			509.37940	526.778	13.26	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			569.77940	541.178	13.26	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			505.66220	522.921	13.28	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			576.06220	547.321	13.28	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			501.97430	519.094	13.30	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											44,480,934.40	4,634	11,693
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.09050		10.06930			39,726,298.50	3,937	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.23350		10.21260			40,279,056.00	3,936	3,936
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.38110		10.35880			0.00	0	0
Total CAD/ R Future											80,005,354.50	7,873	3,936
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			91.78940	100.500	13.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			12.48940	0.000	13.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			83.74550	90.500	13.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			14.44550	0.000	13.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			75.96770	80.500	13.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			16.66770	0.000	13.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			610.63880	629.567	12.03	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			58.03880	56.067	12.03	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			627.35270	646.368	12.05	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			54.75270	52.868	12.05	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			618.97600	637.949	12.04	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			56.37600	54.449	12.04	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			334.06480	337.209	13.39	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			475.26480	456.109	13.39	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			330.51940	333.577	13.42	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			481.71940	462.477	13.42	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			337.64470	340.877	13.37	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			468.84470	449.777	13.37	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											80,005,354.50	7,873	3,936
CF CANDCO	On	14/09/2015	Foreign Exchange Future			155.60950		151.99840			0.00	0	24,000
Total CF CANDCO CAGH Future											0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			7.99160	4.381		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			8.00160	4.391		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			8.01160	4.401		0.00	0	0
Total CF CANDCO CAGH Option											0.00	0	0
Total CF CANDCO CAGH											0.00	0	24,000
CHF / R	On	12/06/2015	Foreign Exchange Future			13.38030		13.23460			936,621.00	70	0
CHF / R	On	14/09/2015	Foreign Exchange Future			13.64880		13.48390			272,976.00	20	1,627
CHF / R	On	11/12/2015	Foreign Exchange Future			13.91700		13.74470			0.00	0	7,188
Total CHF / R Future											1,209,597.00	90	8,815
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,394.60230	1,540.300	13.71	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	11.84	Put			0.00230	0.000	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,384.60280	1,530.300	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			0.00280	0.000	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,374.60350	1,520.300	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			0.00350	0.000	13.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			819.28600	949.520	13.94	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			125.38600	90.720	13.94	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			811.75920	941.334	13.94	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			127.85920	92.534	13.94	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			804.26740	933.176	13.93	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			130.36740	94.376	13.93	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			490.35170	553.315	14.99	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			735.65170	626.315	14.99	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			487.06190	549.555	15.01	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			742.36190	632.555	15.01	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			483.79620	545.826	15.04	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			749.09620	638.826	15.04	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											1,209,597.00	90	8,815
CNH / R	On	12/06/2015	Foreign Exchange Future			2.00150		1.99450			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.01760		2.01480			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.03850		2.03570			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			0.01330	0.000	13.71	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,345.01430	1,415.000	13.71	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			0.01430	0.000	13.71	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,545.01250	1,615.000	13.71	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			0.01250	0.000	13.71	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,445.01330	1,515.000	13.71	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			603.17210	608.582	13.98	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			555.17210	532.582	13.98	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			703.02080	710.894	13.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			455.02080	434.894	13.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			649.59940	656.082	13.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			501.59940	480.082	13.86	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,061.92740	1,072.013	14.22	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			604.92740	587.013	14.22	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,010.28290	1,019.112	14.28	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			653.28290	634.112	14.28	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			960.67160	968.257	14.35	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			703.67160	683.257	14.35	0.00	0	0
Total CNH / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R								0.00	0	0
DKK / R On 12/06/2015			Foreign Exchange Future	1.87230	1.86610			0.00	0	0
DKK / R On 14/09/2015			Foreign Exchange Future	1.90910	1.89980			0.00	0	0
DKK / R On 11/12/2015			Foreign Exchange Future	1.94340	1.93350			0.00	0	0
Total DKK / R Future								0.00	0	0
DKK / R On 12/06/2015	1.74	Put	Foreign Exchange Option		0.00240	0.000	13.49	0.00	0	0
DKK / R On 12/06/2015	1.75	Call	Foreign Exchange Option		1,161.01330	1,223.000	13.49	0.00	0	0
DKK / R On 12/06/2015	1.75	Put	Foreign Exchange Option		0.01330	0.000	13.49	0.00	0	0
DKK / R On 12/06/2015	1.76	Call	Foreign Exchange Option		1,061.02300	1,123.000	13.49	0.00	0	0
DKK / R On 12/06/2015	1.76	Put	Foreign Exchange Option		0.02300	0.000	13.49	0.00	0	0
DKK / R On 12/06/2015	1.74	Call	Foreign Exchange Option		1,261.00240	1,323.000	13.49	0.00	0	0
DKK / R On 14/09/2015	1.74	Call	Foreign Exchange Option		1,650.74310	1,743.228	13.61	0.00	0	0
DKK / R On 14/09/2015	1.74	Put	Foreign Exchange Option		52.74310	52.228	13.61	0.00	0	0
DKK / R On 14/09/2015	1.75	Call	Foreign Exchange Option		1,559.48370	1,651.691	13.50	0.00	0	0
DKK / R On 14/09/2015	1.75	Put	Foreign Exchange Option		61.48370	60.691	13.50	0.00	0	0
DKK / R On 14/09/2015	1.76	Call	Foreign Exchange Option		1,469.48350	1,561.338	13.39	0.00	0	0
DKK / R On 14/09/2015	1.76	Put	Foreign Exchange Option		71.48350	70.338	13.39	0.00	0	0
DKK / R On 11/12/2015	1.99	Call	Foreign Exchange Option		543.21590	577.131	14.24	0.00	0	0
DKK / R On 11/12/2015	1.99	Put	Foreign Exchange Option		1,108.21590	1,043.131	14.24	0.00	0	0
DKK / R On 11/12/2015	2.00	Call	Foreign Exchange Option		512.73640	544.419	14.33	0.00	0	0
DKK / R On 11/12/2015	2.00	Put	Foreign Exchange Option		1,177.73640	1,110.419	14.33	0.00	0	0
DKK / R On 11/12/2015	2.01	Call	Foreign Exchange Option		483.92460	513.463	14.43	0.00	0	0
DKK / R On 11/12/2015	2.01	Put	Foreign Exchange Option		1,248.92460	1,179.463	14.43	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	0.12780	0.12740			1,278.00	10	0
KES / R On 14/09/2015			Foreign Exchange Future	0.12710	0.12700			1,652.30	13	13
KES / R On 11/12/2015			Foreign Exchange Future	0.12690	0.12640			0.00	0	1,870
KES / R On 14/03/2016			Foreign Exchange Future	0.12700	0.12750			0.00	0	0
Total KES / R Future								2,930.30	23	1,883
Total KES / R								2,930.30	23	1,883
NGN / R On 12/06/2015			Foreign Exchange Future	0.06250	0.06220			1,393,750.00	22,300	0
NGN / R On 14/09/2015			Foreign Exchange Future	0.06060	0.06000			0.00	0	27,500
NGN / R On 11/12/2015			Foreign Exchange Future	0.05870	0.05830			1,338,360.00	22,800	89,780
NGN / R On 14/03/2016			Foreign Exchange Future	0.05740	0.05710			0.00	0	0
Total NGN / R Future								2,732,110.00	45,100	117,280
Total NGN / R								2,732,110.00	45,100	117,280
NZ\$ / R On 12/06/2015			Foreign Exchange Future	8.66760	8.64440			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.67830		8.65860			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.73590		8.71540			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.80890		8.78820			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.89680		8.87520			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			0.06400	0.000	15.57	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			445.66400	422.400	15.57	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			0.05630	0.000	15.57	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			455.65630	432.400	15.57	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			0.05250	0.000	15.57	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			465.65250	442.400	15.57	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			258.56890	88.890	17.31	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			389.96890	200.590	17.31	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			248.81050	85.288	17.31	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			390.21050	206.988	17.31	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			239.12300	81.794	17.31	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			390.52300	213.494	17.31	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			400.86790	151.101	17.31	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			392.26790	122.801	17.31	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			74.86610	77.137	11.53	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			449.46610	431.237	11.53	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			73.09560	75.281	11.56	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			457.69560	439.381	11.56	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			71.36810	73.470	11.60	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			465.96810	447.570	11.60	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			200.50960	199.989	13.03	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			522.30960	501.089	13.03	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			205.94850	205.549	12.98	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			507.74850	486.649	12.98	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			203.21010	202.748	13.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			515.01010	493.848	13.01	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			301.73790	305.092	13.29	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			566.53790	548.292	13.29	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			298.70820	302.017	13.31	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			573.50820	555.217	13.31	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			295.71110	298.976	13.34	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			580.51110	562.176	13.34	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			1.12320		1.12340			78,624.00	70	0
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12820		1.12470			1,965,324.40	1,742	25,824
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13000		1.12650			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13240		1.12900			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future											2,043,948.40	1,812	25,824
Total QUANTO € / \$											2,043,948.40	1,812	25,824
RAIN	On	12/06/2015	Foreign Exchange Future			22,058.45000		21,974.46000			0.00	0	0
RAIN	On	14/09/2015	Foreign Exchange Future			22,376.96000		22,297.12000			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			4.57620		4.56370			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.51520		4.51950			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.47580		4.48210			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.02820	0.000	25.33	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			426.32820	413.800	25.33	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.02290	0.000	25.33	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			436.32290	423.800	25.33	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.02190	0.000	25.33	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			446.32190	433.800	25.33	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			98.06680	97.685	15.16	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			188.56680	192.485	15.16	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			105.57370	105.096	15.12	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			176.07370	179.896	15.12	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			101.76580	101.337	15.14	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			182.26580	186.137	15.14	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			170.40520	368.196	30.48	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			198.30520	402.396	30.48	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			179.63420	377.140	30.48	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			187.53420	391.340	30.48	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			174.97670	372.648	30.48	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			192.87670	396.848	30.48	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			1.70080		1.69950			27,212.80	16	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.65750		1.65320			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.60540		1.60940			0.00	0	0
Total ZMW / R Future											27,212.80	16	130
Total ZMW / R											27,212.80	16	130

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								10 601 748 361.57	863,467	1,090,252
Total Options								6 270 889.20	12,000	1,593,058
Grand Total:								10,608,019,250.77	875,467	2,683,310