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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/06/2015

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			12.38990		12.34740			2,773,181,757.40	223,826	342,337
\$ / R On 19/06/2015 Foreign Exchange Future			12.39130		12.35670			0.00	0	0
\$ / R On 25/06/2015 Foreign Exchange Future			12.40340		12.36780			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.40570		12.37020			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.41490		12.38000			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.41960		12.38490			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.42880		12.39460			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.44500		12.41180			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.46070		12.42710			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.48050		12.44690			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.54010		12.50600			0.00	0	9
\$ / R On 26/08/2015 Foreign Exchange Future			12.54230		12.50820			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.54450		12.51030			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.55330		12.51900			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.57530		12.54080			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.58410		12.54950			2,448,916,196.40	194,604	558,556
\$ / R On 28/09/2015 Foreign Exchange Future			12.61480		12.58010			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.61920		12.58440			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.68070		12.64550			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.74220		12.70660			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.77080		12.73500			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			12.77740		12.74150			723,047,511.20	56,588	131,138
\$ / R	On	21/12/2015	Foreign Exchange Future			12.79990		12.76400			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.88480		12.84840			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.92150		12.88490			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.95130		12.91450			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.98570		12.94870			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.99260		12.95560			28,856,564.60	2,221	6,746
\$ / R	On	29/03/2016	Foreign Exchange Future			13.02740		12.99060			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.09250		13.05590			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.16460		13.12820			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.18780		13.15150			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.19480		13.15850			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.20410		13.16790			0.00	0	3,800
\$ / R	On	28/06/2016	Foreign Exchange Future			13.23600		13.19950			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.29670		13.26060			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.35960		13.32390			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			13.40980		13.37450			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.42870		13.39350			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.48730		13.45250			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.55640		13.52210			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.59000		13.55580			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.60040		13.56640			0.00	0	0
<b>Total \$ / R Future</b>											<b>5,974,002,029.60</b>	<b>477,239</b>	<b>1,075,335</b>
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.00010	0.000	47.36	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,347.40020	1,389.900	47.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.00020	0.000	47.81	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,267.40140	1,309.901	49.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.00140	0.001	49.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,617.40000	1,659.900	41.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.00000	0.000	41.67	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,597.40000	1,639.900	42.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.00000	0.000	42.13	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,547.40000	1,589.900	43.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	43.26	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.01420	0.011	45.24	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,152.61420	1,110.111	45.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			0.07340	0.032	37.51	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			872.67340	830.132	37.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			0.06060	0.028	38.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			902.66060	860.128	38.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			0.01760	0.012	44.14	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,112.61760	1,070.112	44.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			7.89830	5.404	22.85	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			260.49830	215.504	22.85	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			6.14620	3.916	23.49	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			288.74620	244.016	23.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			0.33530	0.105	31.44	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			652.93530	610.205	31.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			40.63200	43.125	18.55	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			93.23200	53.225	18.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			18.18040	15.735	20.70	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			170.78040	125.835	20.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			11.03850	8.306	21.99	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			223.63850	178.407	21.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			124.10630	149.746	20.50	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			26.70630	9.846	20.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			88.82080	108.198	19.85	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			41.42080	18.298	19.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Call			43.89430	48.274	18.68	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Put			86.49430	48.374	18.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			207.45300	242.380	21.80	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			10.05300	2.479	21.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			164.03960	194.946	21.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			16.63960	5.046	21.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			147.58480	176.529	20.89	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			20.18480	6.629	20.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			329.80680	370.236	23.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			2.40680	0.336	23.50	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			310.42790	350.362	23.24	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			3.02790	0.462	23.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			225.55350	261.747	22.06	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			8.15350	1.847	22.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			537.58610	579.910	26.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			0.18610	0.010	26.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			418.22740	459.977	24.67	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			0.82740	0.077	24.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			349.30730	390.143	23.76	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			1.90730	0.243	23.76	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			567.52700	609.908	27.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			0.12700	0.008	27.12	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			557.54430	599.908	26.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			0.14430	0.008	26.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			547.56390	589.908	26.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			0.16390	0.009	26.36	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			847.41620	889.905	37.84	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			0.01620	0.005	37.84	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			747.43020	789.906	34.01	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			0.03020	0.006	34.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			697.44220	739.906	32.10	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			0.04220	0.006	32.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			947.40920	989.904	41.67	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			0.00920	0.004	41.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			897.41220	939.904	39.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			0.01220	0.004	39.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			867.41440	909.905	38.60	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			0.01440	0.005	38.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,247.40210	1,289.901	50.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.00210	0.001	50.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,047.40550	1,089.904	45.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.00550	0.004	45.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			997.40710	1,039.904	43.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			0.00710	0.004	43.58	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,367.40010	1,409.900	47.36	0.00	0	0
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Call			132.77090	164.343	17.20	0.00	0	10,000
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Put			96.07090	93.043	17.20	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			463.87930	498.731	15.21	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			16.07930	15.331	15.21	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,570.39320	1,605.891	22.66	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.19320	0.191	22.66	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,220.96230	1,256.491	20.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.76230	0.790	20.50	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			118.89120	136.913	16.17	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			208.69120	191.213	16.17	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.21940	0.149	37.21	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,510.01940	3,474.449	37.21	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			756.27690	790.553	15.63	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			6.27690	5.653	15.63	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			209.43000	228.955	15.25	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			154.53000	139.355	15.25	836,128.20	6,000	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			106.46030	117.167	16.22	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			321.56030	297.567	16.22	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			600.22860	632.688	14.48	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			15.32860	13.088	14.48	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			350.07540	373.656	14.64	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			85.47540	74.856	14.64	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			203.76770	219.734	15.01	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			189.16770	170.934	15.01	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			376.63480	396.291	14.42	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			104.83480	91.291	14.42	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			380.83270	400.223	14.54	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			133.73270	119.523	14.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			181.59110	190.398	15.96	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			444.69110	419.898	15.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			119.96640	125.396	16.88	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			643.06640	614.896	16.88	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			6.86730	5.349	30.57	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,709.96730	3,674.849	30.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,649.00520	1,682.283	16.49	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			2.10520	1.783	16.49	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,302.16110	1,334.918	14.97	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			5.26110	4.418	14.97	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			345.96800	363.192	15.14	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			339.96800	323.092	15.14	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			520.08050	543.143	14.56	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			184.08050	173.043	14.56	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			167.78980	175.484	16.98	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			769.58980	743.184	16.98	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			17.60400	18.380	30.29	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,007.30400	3,973.880	30.29	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,716.62530	1,750.589	15.82	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			6.32530	6.089	15.82	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,374.70800	1,408.309	14.86	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			14.40800	13.809	14.86	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			201.11730	210.428	16.54	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			660.81730	635.928	16.54	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			463.92630	485.348	14.73	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			244.92630	232.048	14.73	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			577.96930	602.065	14.48	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			197.16930	186.765	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,400.86490	1,435.596	14.75	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			21.36490	21.496	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,372.27400	1,406.994	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			22.77400	22.894	14.68	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,287.03930	1,321.711	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			5.53080	5.659	16.14	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			6.06110	6.195	16.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,583.67430	1,618.439	15.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			14.17430	14.339	15.18	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			64.46860	66.644	20.97	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,964.96860	1,932.544	20.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,995.03080	2,029.759	16.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,088.92030	2,056.255	21.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			3.63730	4.301	29.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,954.13730	5,920.201	29.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			161.03850	167.355	17.64	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,011.53850	983.255	17.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,955.56110	1,990.295	16.05	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,543.60530	1,512.344	19.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			72.53910	75.039	20.49	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,823.03910	1,790.939	20.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			217.19460	226.342	16.71	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			767.69460	742.242	16.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			58.42030	60.356	21.38	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			806.78090	780.827	16.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			186.47140	193.936	17.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			886.97140	859.836	17.16	257,950.68	300	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			240.95330	251.178	16.42	125,588.95	500	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			691.45330	667.078	16.42	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			93.10530	96.444	19.55	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			736.87760	711.846	16.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			224.04240	233.505	16.63	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			744.54240	719.405	16.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			313.28270	326.628	15.68	163,314.15	500	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			513.78270	492.528	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			206.28090	214.927	16.86	0.00	0	135
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			547.69250	525.763	15.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			267.52130	278.921	16.12	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			618.02130	594.821	16.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			457.13910	477.328	14.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			307.63910	293.228	14.88	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			226.37760	235.946	16.60	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			359.76780	343.708	15.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			330.26490	344.307	15.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			480.76490	460.207	15.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			566.20690	589.681	14.52	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			216.70690	205.581	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			297.19250	309.863	15.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			229.19120	217.579	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			509.41400	531.256	14.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			259.91400	247.156	14.70	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			640.39950	665.769	14.30	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			170.89950	161.669	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			409.26780	427.808	15.06	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			178.07600	168.536	14.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			608.68490	633.275	14.39	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			189.18490	179.175	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			842.53540	873.551	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			93.03540	89.451	14.13	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			548.69120	571.679	14.57	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			144.01630	135.985	14.16	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			666.59400	692.571	14.23	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			157.09400	148.471	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,009.09550	1,041.631	14.22	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			59.59550	57.531	14.22	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			627.57600	652.636	14.34	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			62.43110	60.238	14.21	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			883.06290	914.509	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			83.56290	80.409	14.15	0.00	0	135
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,096.42850	1,129.529	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			46.92850	45.429	14.27	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			693.51630	720.086	14.16	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			48.08800	46.537	14.26	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			1,061.20510	1,094.093	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			51.70510	49.993	14.25	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,334.28780	1,368.990	14.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			24.78780	24.890	14.59	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			991.93110	1,024.338	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			27.53930	27.611	14.47	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,105.29290	1,138.443	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			45.79290	44.343	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,564.30680	1,599.070	15.14	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			14.80680	14.970	15.14	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,087.58800	1,120.637	14.26	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			32.67250	34.391	29.35	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,252.57250	4,219.591	29.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,223.57350	1,257.571	14.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			43.47350	42.771	14.28	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			216.40060	224.746	17.14	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			26.08930	25.944	14.74	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			906.30060	879.946	17.14	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			116.19820	120.244	19.35	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,536.09820	1,505.444	19.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,792.97840	1,827.765	15.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			12.87840	12.965	15.50	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,456.18930	1,490.744	14.74	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			344.02360	357.969	15.83	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			559.62360	538.769	15.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			231.57350	239.724	17.84	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,146.07350	1,119.024	17.84	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			48.70510	51.881	28.50	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,383.20510	4,351.181	28.50	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,866.09530	1,902.159	15.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			20.59530	21.459	15.49	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,533.51710	1,569.330	14.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			38.01710	38.630	14.76	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,605.24510	1,641.681	14.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			48.64510	49.481	14.72	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			242.25750	250.052	18.46	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,385.65750	1,357.852	18.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			52.69690	58.213	28.15	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,796.09690	4,766.013	28.15	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,934.79990	1,971.541	15.41	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			28.19990	29.341	15.41	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			732.47930	756.652	14.58	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			337.47930	325.852	14.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			121.59270	126.055	24.22	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,180.09270	3,148.655	24.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			159.21290	164.570	20.84	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,257.71290	2,227.170	20.84	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			6.66290	7.096	27.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,035.16290	7,999.696	27.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			147.32380	152.292	21.24	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,405.82380	2,374.892	21.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			338.15360	349.226	17.46	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,096.65360	1,071.826	17.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			117.68570	122.442	27.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,876.18570	3,845.042	27.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			203.37500	210.146	19.69	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,831.87500	1,802.746	19.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			437.87290	452.301	16.42	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			796.37290	774.901	16.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			149.44870	154.489	21.16	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,377.94870	2,347.089	21.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			351.16580	362.641	17.30	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,049.66580	1,025.241	17.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			634.42730	655.364	15.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			452.92730	437.964	15.09	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			306.33700	316.406	17.88	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,224.83700	1,199.006	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			452.70460	467.623	16.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			761.20460	740.223	16.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			917.35890	946.005	14.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			215.85890	208.605	14.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			409.90370	423.391	16.68	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			868.40370	845.991	16.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			846.53050	873.560	14.16	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			255.03050	246.160	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,016.92430	1,047.534	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			175.42430	170.134	14.03	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			468.13390	483.552	16.16	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			726.63390	706.152	16.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			945.21260	974.447	14.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			203.71260	197.047	14.04	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,240.64780	1,274.477	14.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			109.14780	107.077	14.00	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			876.49790	904.230	14.05	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			234.99790	226.830	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,091.50600	1,123.361	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			150.00600	145.961	14.02	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,785.55850	1,822.292	14.98	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			44.05850	44.892	14.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			980.70250	1,010.641	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			189.20250	183.241	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,419.57120	1,454.880	14.19	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			78.07120	77.480	14.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,600.37530	1,636.551	14.59	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			58.87530	59.151	14.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,129.83160	1,162.258	14.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			138.33160	134.858	14.01	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,832.42960	1,869.262	15.08	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			40.92960	41.862	15.08	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,594.07270	3,630.370	18.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.57270	2.970	18.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,544.28610	3,580.609	18.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.78610	3.209	18.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,494.51620	3,530.865	18.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			3.01620	3.465	18.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			247.09840	254.995	19.04	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,633.09840	1,605.095	19.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			57.68060	61.189	27.66	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,163.68060	5,131.289	27.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,998.65970	2,035.400	15.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			34.65970	35.500	15.25	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,680.54440	1,716.616	14.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			56.54440	56.716	14.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,671.34620	1,707.388	14.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			57.34620	57.488	14.59	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			591.07800	607.506	15.87	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			712.67800	692.706	15.87	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			544.94570	560.175	16.21	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			806.54570	785.375	16.21	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			267.31530	274.954	19.50	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,898.91530	1,870.154	19.50	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,216.96750	1,248.115	13.87	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			168.56750	163.315	13.87	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			201.22290	206.768	21.41	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,716.32290	2,685.268	21.41	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,412.00460	1,445.598	13.71	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			127.10460	124.098	13.71	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,291.36850	1,322.251	13.75	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			176.86850	170.951	13.75	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			270.69590	277.968	20.05	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,196.19590	2,166.668	20.05	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			876.00190	897.115	14.61	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			457.30190	441.415	14.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			180.36290	174.031	13.66	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			38.60170	40.615	26.65	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,313.00170	7,278.015	26.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,976.29670	2,012.738	14.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			70.69670	70.138	14.43	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,021.60000	2,987.468	22.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			218.73380	221.355	25.08	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,763.13380	3,728.755	25.08	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			1,534.07620	1,569.246	13.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			128.47620	126.646	13.77	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,335.96290	1,366.631	13.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,421.57190	1,395.349	17.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			372.13740	381.581	18.78	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,726.53740	1,698.981	18.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			330.62190	338.983	19.38	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,965.02190	1,936.383	19.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			227.20000	230.068	22.14	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			253.82190	245.589	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,152.70320	1,181.394	13.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			257.10320	248.793	13.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,119.50800	1,147.794	13.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			273.90800	265.195	13.93	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			437.17190	447.949	17.93	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			210.67390	203.530	13.76	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,228.07520	1,257.627	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			222.47520	215.027	13.79	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,166.16730	1,195.015	13.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			250.56730	242.415	13.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,159.42190	1,188.189	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,313.92220	1,344.371	13.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			188.32220	181.771	13.68	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,256.27390	1,286.130	13.76	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			279.78500	285.993	20.70	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,539.18500	2,508.593	20.70	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,373.28180	1,405.094	13.63	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			182.68180	177.694	13.63	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,441.94800	1,473.030	13.48	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			186.04800	180.530	13.48	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			285.70500	289.717	21.38	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,889.80500	2,857.217	21.38	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,523.69800	1,552.355	13.47	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			195.49800	187.755	13.47	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			306.31770	316.600	22.69	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,308.11770	3,282.000	22.69	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,666.23330	2,634.222	20.71	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,268.85840	1,297.338	13.81	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			317.35840	309.538	13.81	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			367.73330	372.022	20.71	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			785.96520	801.113	16.17	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			927.46520	906.313	16.17	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			782.73440	797.800	16.20	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			934.23440	913.000	16.20	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			789.21430	804.444	16.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			920.71430	899.644	16.15	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			798.70640	813.164	16.14	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			920.80640	899.064	16.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			795.44220	809.823	16.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			927.54220	905.723	16.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			792.19650	806.501	16.18	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			934.29650	912.401	16.18	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			348.77910	348.044	24.02	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,769.27910	3,732.044	24.02	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,600.20050	1,634.745	13.56	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			200.70050	198.745	13.56	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,672.89350	1,704.333	13.61	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			212.29350	207.633	13.61	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			379.02190	377.898	25.38	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,248.42190	4,211.198	25.38	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,744.47750	1,777.287	13.69	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			220.57750	217.687	13.69	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			357.96440	363.065	25.69	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,734.06440	4,703.465	25.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			870.15190	869.107	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,084.55190	1,083.507	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			867.05130	866.005	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,091.45130	1,090.405	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			873.27440	872.231	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,077.67440	1,076.631	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,017.32920	1,030.694	16.14	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			932.82920	910.894	16.14	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,014.05110	1,027.319	16.16	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			939.55110	917.519	16.16	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,010.78470	1,023.962	16.18	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			946.28470	924.162	16.18	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			331.12320	332.616	25.33	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,187.62320	5,153.916	25.33	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,825.49130	1,855.542	13.75	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			231.99130	226.842	13.75	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,891.63160	1,922.460	13.81	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			239.13160	235.160	13.81	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			312.08530	315.867	25.35	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,629.58530	5,598.567	25.35	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,967.66250	1,997.464	13.81	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			245.56250	241.064	13.81	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			284.37110	287.768	25.12	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,162.27110	6,131.368	25.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,463.54870	1,483.633	14.63	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			557.74870	543.633	14.63	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,458.51490	1,478.520	14.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			562.71490	548.520	14.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,468.60390	1,488.760	14.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			552.80390	538.760	14.61	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	19/12/2016	Foreign Exchange Option	13.31	Call			1,200.30500	1,213.333	16.04	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			943.90500	922.933	16.04	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			257.41930	257.581	24.62	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,501.01930	6,467.181	24.62	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,009.77490	2,040.019	13.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			243.37490	239.619	13.69	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,207.24140	1,220.436	15.99	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			930.84140	910.036	15.99	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,203.76120	1,216.872	16.02	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			937.36120	916.472	16.02	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,382,981.98</b>	<b>7,300</b>	<b>1,809,919</b>
<b>Total \$ / R</b>											<b>5,975,385,011.58</b>	<b>484,539</b>	<b>2,885,254</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.38990		12.34740			1,028,361.70	83	228
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.58410		12.54950			943,807.50	75	705
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.77740		12.74150			178,883.60	14	43
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.99260		12.95560			246,859.40	19	31
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.20410		13.16790			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>2,397,912.20</b>	<b>191</b>	<b>1,007</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			105,740.51910	109,990.355	45.88	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			0.51910	0.355	45.88	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			104,740.54580	108,990.359	45.49	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.54580	0.359	45.49	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			103,740.57410	107,990.364	45.11	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			0.57410	0.364	45.11	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			93,270.61240	96,462.485	14.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			7,320.61240	7,052.485	14.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			92,435.72930	95,620.192	14.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			7,485.72930	7,210.192	14.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			91,603.91420	94,780.679	14.17	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			7,653.91420	7,370.679	14.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			104,641.98030	107,754.536	14.02	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			16,491.98030	16,014.536	14.02	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			106,133.60960	109,271.119	14.02	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			15,983.60960	15,531.119	14.02	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			105,386.38950	108,511.491	14.02	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			16,236.38950	15,771.491	14.02	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			95,197.65870	97,459.068	14.25	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			38,637.65870	37,199.068	14.25	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			94,684.71530	96,935.057	14.27	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			39,124.71530	37,675.057	14.27	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			94,174.81310	96,414.515	14.29	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			39,614.81310	38,154.515	14.29	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			75,163.38170	76,494.336	16.47	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 MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				102,373.38170	100,084.336	16.47	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				74,863.06150	76,187.304	16.49	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				103,073.06150	100,777.304	16.49	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				74,564.96830	75,882.001	16.51	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				103,774.96830	101,472.001	16.51	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>2,397,912.20</b>	<b>191</b>	<b>1,007</b>
£ / R	On 12/06/2015	Foreign Exchange Future			19.18930			19.17690			131,676,976.60	6,862	24,586
£ / R	On 14/09/2015	Foreign Exchange Future			19.47730			19.47760			36,403,073.70	1,869	27,894
£ / R	On 11/12/2015	Foreign Exchange Future			19.76880			19.76690			104,893,252.80	5,306	11,508
£ / R	On 14/03/2016	Foreign Exchange Future			20.10020			20.09580			0.00	0	1,035
£ / R	On 13/06/2016	Foreign Exchange Future			20.43060			20.42660			0.00	0	0
<b>Total £ / R Future</b>											<b>272,973,303.10</b>	<b>14,037</b>	<b>65,023</b>
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				2,176.90000	2,189.300	19.43	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				0.00000	0.000	19.43	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				342.37060	352.903	20.48	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				5.47060	3.603	20.48	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				332.83760	343.233	20.34	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				5.93760	3.933	20.34	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				323.34320	333.593	20.21	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				6.44320	4.293	20.21	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				0.13420	0.105	26.39	0.00	0	14,000
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				823.23420	810.805	26.39	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				850.56480	850.677	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				322.96480	323.377	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call				249.72730	248.472	15.56	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put				1,272.12730	1,271.172	15.56	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				1,158.29720	1,159.053	13.83	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				108.29410	110.812	13.77	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				844.37060	844.462	14.00	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				326.77060	327.162	14.00	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				8,497.60130	8,497.301	24.93	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.00130	0.001	24.93	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				180.69720	181.753	13.83	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				856.78410	856.921	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				319.18410	319.621	13.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,560.57330	1,563.144	13.75	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				82.97330	85.844	13.75	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				1,425.89410	1,428.112	13.77	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call				1,525.72970	1,525.362	13.51	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Put				268.82970	266.562	13.51	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Call				602.03230	600.133	15.04	0.00	0	16,500
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Put				1,165.13230	1,161.333	15.04	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			1,540.50700	1,540.161	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			135.52200	133.921	13.49	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,794.53430	1,794.526	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			187.63430	185.726	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			263.60700	261.361	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			482.63410	480.702	15.62	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,485.73410	1,481.902	15.62	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,533.10920	1,532.752	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			266.20920	263.952	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,032.42200	2,032.721	13.49	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,438.64700	1,440.353	13.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			542.84700	540.153	13.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,433.02860	1,434.717	13.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			547.22860	544.517	13.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,444.29110	1,446.009	13.49	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			538.49110	535.808	13.49	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,162.54890	1,163.464	14.62	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,235.94890	1,232.864	14.62	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,158.95210	1,159.852	14.64	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,242.35210	1,239.252	14.64	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,166.15920	1,167.089	14.61	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,229.55920	1,226.489	14.61	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>139,130</b>
<b>Total £ / R</b>											<b>272,973,303.10</b>	<b>14,037</b>	<b>204,153</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10020		0.10060			1,173,483.84	11,712	20
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10187		0.10236			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10361		0.10410			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10564		0.10614			0.00	0	0
<b>Total ¥ / R Future</b>											<b>1,173,483.84</b>	<b>11,712</b>	<b>4,325</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,060.30390	1,019.501	50.43	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.00390	0.001	50.43	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			73.68840	40.379	14.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			13.38840	20.879	14.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.00590	0.005	47.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			939.70590	980.505	47.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,241.77180	1,192.848	12.30	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			5.67180	5.448	12.30	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			383.90020	343.559	11.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			147.80020	156.159	11.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			83.18460	69.632	15.19	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			847.08460	882.232	15.19	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,446.47420	1,395.328	14.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			36.37420	34.628	14.11	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			663.66470	614.464	14.23	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			253.56470	253.764	14.23	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			280.08880	250.612	16.84	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			869.98880	889.912	16.84	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			884.11410	837.107	14.17	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			270.11410	272.907	14.17	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			451.78190	419.071	16.36	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			837.78190	854.871	16.36	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			248.94210	227.503	18.72	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,634.94210	1,663.303	18.72	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>1,173,483.84</b>	<b>11,712</b>	<b>4,325</b>
€ / R	On	12/06/2015	Foreign Exchange Future			13.91860		13.94800			430,321,356.20	30,917	110,812
€ / R	On	14/09/2015	Foreign Exchange Future			14.15380		14.19400			316,252,507.20	22,344	33,524
€ / R	On	21/09/2015	Foreign Exchange Future			14.17270		14.21290			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.26780		14.30780			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.39400		14.43370			281,733,762.00	19,573	30,681
€ / R	On	25/01/2016	Foreign Exchange Future			14.52430		14.56430			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.66870		14.70860			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.94810		14.98960			7,548,790.50	505	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.21180		15.25570			0.00	0	0
<b>Total € / R Future</b>											<b>1,035,856,415.90</b>	<b>73,339</b>	<b>178,017</b>
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.00510	0.006	50.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,462.00510	1,491.406	50.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.00530	0.007	49.40	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,402.00530	1,431.407	49.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.00510	0.006	50.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,442.00510	1,471.406	50.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.00510	0.006	50.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,452.00510	1,481.406	50.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			468.82960	438.741	22.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			0.82960	0.141	22.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			184.97370	146.545	16.93	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			16.97370	7.945	16.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,298.00480	1,268.604	46.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			0.00480	0.004	46.82	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			548.34430	518.650	23.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			0.34430	0.050	23.60	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			9.79050	1.602	20.05	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			261.79050	283.002	20.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,698.00000	1,668.600	46.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.00000	0.000	46.44	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,242.67860	1,204.628	13.66	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	14/09/2015	Foreign Exchange Option	13.00	Put			48.67860	50.828	13.66	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,333.15700	1,294.853	13.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			196.31730	186.353	15.83	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			902.31730	932.553	15.83	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,945.69760	1,905.622	15.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,186.34030	1,220.313	16.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			138.99110	132.854	16.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,194.99110	1,229.054	16.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			11.69760	11.822	15.00	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,520.12430	1,480.639	13.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			26.12430	26.839	13.99	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			39.15700	41.053	13.74	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			137.65460	131.610	16.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,203.65460	1,237.810	16.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,215.88570	1,177.917	13.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			51.88570	54.117	13.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			268.94910	254.176	15.11	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			674.94910	700.376	15.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			140.34030	134.113	16.75	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			376.32590	356.745	14.48	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			503.42590	524.045	14.48	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			372.60240	353.202	14.50	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			509.70240	530.502	14.50	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			225.90360	214.454	15.65	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			863.00360	891.754	15.65	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			380.08140	360.319	14.46	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			497.18140	517.619	14.46	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			482.62050	462.536	14.37	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			524.82050	544.736	14.37	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			302.36690	290.545	15.62	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			914.56690	942.745	15.62	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			490.61370	470.202	14.33	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			512.81370	532.402	14.33	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			486.60130	466.353	14.35	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			518.80130	538.553	14.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,231.40430	2,268.750	18.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,489.07770	3,449.703	16.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			5.37770	5.703	16.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			974.70090	1,002.015	15.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,478.08180	1,442.215	13.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			94.38180	98.215	13.25	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			847.47420	820.382	13.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			313.77420	326.382	13.46	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			165.10430	162.750	18.81	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			403.65830	391.053	15.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			959.95830	987.053	15.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			401.01980	388.523	15.59	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	15.00	Put			967.31980	994.523	15.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			398.40090	386.015	15.61	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			541.11460	526.143	15.23	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			896.81460	921.843	15.23	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			641.99870	623.484	14.60	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			697.69870	719.184	14.60	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			638.31040	619.918	14.62	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			704.01040	725.618	14.62	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			562.90970	547.144	15.08	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			848.60970	872.844	15.08	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			645.71090	627.073	14.57	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			691.41090	712.774	14.57	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,066.57070	1,040.103	13.10	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			357.97070	371.403	13.10	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,061.04460	1,034.693	13.12	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			362.44460	375.993	13.12	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,072.12150	1,045.537	13.07	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			353.52150	366.837	13.07	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			798.07800	786.212	15.31	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,048.47800	1,078.112	15.31	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			794.93150	783.159	15.33	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,055.33150	1,085.059	15.33	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			791.80750	780.116	15.35	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,062.20750	1,092.016	15.35	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,158.41440	1,141.746	14.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			842.71440	869.946	14.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,154.58080	1,138.002	14.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			848.88080	876.202	14.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,150.76560	1,134.269	14.77	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			855.06560	882.469	14.77	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>214,840</b>
<b>Total € / R</b>											<b>1,035,856,415.90</b>	<b>73,339</b>	<b>392,857</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.56470		9.56780			85,001,488.90	8,887	4,282
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.66840		9.67550			1,450,260.00	150	2,015
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.77340		9.77970			274,222,057.20	28,058	8,678
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.89590		9.90140			1,484,385.00	150	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.01960		10.02570			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>362,158,191.10</b>	<b>37,245</b>	<b>15,975</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.01980	0.000	18.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			567.82700	564.700	24.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			0.02700	0.000	24.26	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			682.24080	685.301	32.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.03880	0.001	32.81	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	10.26	Put			692.23880	695.301	32.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,167.80000	1,164.700	18.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.00000	0.000	18.09	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			917.81980	914.700	18.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			13.74120	8.375	15.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			13.20260	6.118	16.13	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			95.40260	91.418	16.13	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.04300	0.001	31.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			672.24300	675.301	31.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.04080	0.001	32.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			417.89870	414.703	22.84	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			0.09870	0.003	22.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			81.54120	73.075	15.26	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			62.41430	61.796	13.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			736.91430	743.396	13.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			61.18690	60.624	13.79	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			745.68690	752.224	13.79	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			63.66810	62.991	13.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			728.16810	734.591	13.72	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.04470	1.924	16.09	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,534.05930	2,524.830	16.24	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.35930	1.430	16.24	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,484.38950	2,475.060	16.17	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.68950	1.660	16.17	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,434.74470	2,425.324	16.09	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			257.75720	258.905	12.83	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			663.31100	658.991	12.84	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			261.91100	263.091	12.84	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			657.50060	653.216	12.85	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			266.10060	267.315	12.85	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			669.15720	664.806	12.83	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			582.08540	582.374	13.44	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			515.24250	509.379	13.40	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			569.54250	569.779	13.40	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			511.49730	505.662	13.42	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			575.79730	576.062	13.42	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			507.78540	501.974	13.44	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,456</b>
<b>Total AU\$ / R</b>											<b>362,158,191.10</b>	<b>37,245</b>	<b>22,431</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.06930		10.06860			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.21260		10.21870			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.35880		10.36420			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			99.37050	91.789	19.26	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			20.77050	12.489	19.26	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			91.83950	83.745	19.03	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			23.23950	14.445	19.03	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			84.55210	75.968	18.81	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			25.95210	16.668	18.81	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			617.42380	610.639	11.85	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			58.72380	58.039	11.85	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			634.08550	627.353	11.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			55.38550	54.753	11.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			625.73530	618.976	11.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			57.03530	56.376	11.86	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			337.54370	334.065	13.61	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			473.34370	475.265	13.61	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			333.96720	330.519	13.63	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			479.76720	481.719	13.63	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			341.15480	337.645	13.58	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			466.95480	468.845	13.58	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			151.99840		149.58570			0.00	0	24,000
<b>Total CF CANDCO CAGH Future</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
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			10.40430	7.992		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			10.41430	8.002		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			10.42430	8.012		0.00	0	0
<b>Total CF CANDCO CAGH Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGH</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
CHF / R	On	12/06/2015	Foreign Exchange Future			13.23460		13.30150			96,083,196.00	7,260	70
CHF / R	On	14/09/2015	Foreign Exchange Future			13.48390		13.56440			0.00	0	1,607
CHF / R	On	11/12/2015	Foreign Exchange Future			13.74470		13.82540			187,972,517.20	13,676	7,188
<b>Total CHF / R Future</b>											<b>284,055,713.20</b>	<b>20,936</b>	<b>8,865</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,461.50300	1,394.602	52.91	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			0.00300	0.002	52.91	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,451.50370	1,384.603	53.14	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			0.00370	0.003	53.14	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,441.50450	1,374.604	53.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			0.00450	0.004	53.37	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			884.15410	819.286	14.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			109.75410	125.386	14.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			876.30600	811.759	14.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			111.90600	127.859	14.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			868.48760	804.267	14.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			114.08760	130.367	14.01	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			521.01010	490.352	15.46	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			685.61010	735.652	15.46	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			517.49320	487.062	15.48	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			692.09320	742.362	15.48	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			514.00170	483.796	15.50	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			698.60170	749.096	15.50	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>284,055,713.20</b>	<b>20,936</b>	<b>8,865</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.99450		1.98840			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.01480		2.00940			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.03570		2.03010			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			0.04260	0.013	39.51	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,284.05490	1,345.014	37.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			0.05490	0.014	37.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,484.03360	1,545.013	42.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			0.03360	0.013	42.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,384.04260	1,445.013	39.51	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			576.03880	603.172	14.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			582.03880	555.172	14.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			672.19700	703.021	14.00	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			478.19700	455.021	14.00	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			620.74320	649.599	14.02	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			526.74320	501.599	14.02	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,027.91950	1,061.927	14.31	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			626.91950	604.927	14.31	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			977.74970	1,010.283	14.38	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			676.74970	653.283	14.38	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			929.62080	960.672	14.46	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			728.62080	703.672	14.46	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	12/06/2015	Foreign Exchange Future			1.86610		1.87040			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.89980		1.90580			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	11/12/2015	Foreign Exchange Future			1.93350		1.93950			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			0.04360	0.002	33.51	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,204.04790	1,161.013	34.22	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			0.04790	0.013	34.22	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			1,104.07870	1,061.023	32.53	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			0.07870	0.023	32.53	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,304.04360	1,261.002	33.51	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,713.42370	1,650.743	13.05	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			55.42370	52.743	13.05	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,622.41240	1,559.484	12.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			64.41240	61.484	12.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,532.64910	1,469.484	12.82	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			74.64910	71.484	12.82	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			567.55990	543.216	14.33	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,072.55990	1,108.216	14.33	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			535.65790	512.736	14.44	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,140.65790	1,177.736	14.44	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			505.46740	483.925	14.54	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,210.46740	1,248.925	14.54	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	12/06/2015	Foreign Exchange Future			0.12740		0.12700			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12700		0.12640			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12640		0.12570			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12750		0.12660			0.00	0	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
NGN / R	On	12/06/2015	Foreign Exchange Future			0.06220		0.06200			0.00	0	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06000		0.05960			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05830		0.05790			0.00	0	112,080
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05710		0.05680			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>161,880</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>161,880</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.64440		8.87800			0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.65860		8.89730			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.71540		8.95220			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.78820		9.02360			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.87520		9.10950			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
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			7.18540	0.064	32.35	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			219.18540	445.664	32.35	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			6.56410	0.056	32.63	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			228.56410	455.656	32.63	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			5.99920	0.053	33.06	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			237.99920	465.653	33.06	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			211.85390	258.569	39.29	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			104.55390	389.969	39.29	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			205.88060	248.810	38.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			108.58060	390.211	38.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			200.00950	239.123	37.89	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			112.70950	390.523	37.89	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			305.79010	400.868	49.09	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			58.49010	392.268	49.09	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			138.50750	74.866	11.67	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			276.30750	449.466	11.67	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			135.38360	73.096	11.71	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			283.18360	457.696	11.71	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			132.32770	71.368	11.75	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			290.12770	465.968	11.75	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			283.33230	200.510	13.35	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			369.73230	522.310	13.35	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			290.85460	205.948	13.29	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			357.25460	507.748	13.29	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			287.06960	203.210	13.32	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			363.46960	515.010	13.32	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			392.58860	301.738	13.46	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			423.08860	566.538	13.46	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			388.71730	298.708	13.48	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			429.21730	573.508	13.48	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			384.88810	295.711	13.50	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			435.38810	580.511	13.50	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.12340		1.12960			0.00	0	806
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12470		1.13100			224,940.00	200	25,218
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12650		1.13280			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12900		1.13530			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>224,940.00</b>	<b>200</b>	<b>26,024</b>
<b>Total QUANTO € / \$</b>											<b>224,940.00</b>	<b>200</b>	<b>26,024</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On	12/06/2015	Foreign Exchange Future			21,974.46000		21,967.97000			0.00	0	0
RAIN	On	14/09/2015	Foreign Exchange Future			22,297.12000		22,304.43000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/06/2015	Foreign Exchange Future			4.56370		4.50440			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.51950		4.46160			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.48210		4.42200			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.22470	0.028	53.88	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			485.82470	426.328	53.88	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.20660	0.023	54.10	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			495.80660	436.323	54.10	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.19030	0.022	55.01	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			505.79030	446.322	55.01	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			77.10240	98.067	14.93	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			225.50240	188.567	14.93	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			83.36780	105.574	14.89	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			211.76780	176.074	14.89	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			80.18550	101.766	14.91	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			218.58550	182.266	14.91	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			144.72860	170.405	14.50	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			232.72860	198.305	14.50	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			152.58850	179.634	14.49	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			220.58850	187.534	14.49	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			148.61740	174.977	14.49	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			226.61740	192.877	14.49	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.69950		1.69970			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.65320		1.65130			0.00	0	90
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.60940		1.60770			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>106</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>106</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								7,932,841,988.94	634,899	1,566,873
Total Options								1,382,981.98	7,300	2,170,345
Grand Total:								7,934,224,970.92	642,199	3,737,218