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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/05/2015 Foreign Exchange Future			11.88060		12.06450			74,016,138.00	6,230	0
\$ / R On 15/05/2015 Foreign Exchange Future			11.87790		12.06450			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			11.88180		12.07050			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			11.88580		12.07450			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			11.89780		12.08660			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.89980		12.08860			1,868,268.60	157	4,766
\$ / R On 03/06/2015 Foreign Exchange Future			11.91370		12.10280			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.91570		12.10480			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.92560		12.11490			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.93160		12.12100			800,860,923.60	67,121	952,310
\$ / R On 26/06/2015 Foreign Exchange Future			11.95980		12.14960			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.96790		12.15780			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			11.98010		12.17010			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			11.99430		12.18440			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			12.02670		12.21730			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.08640		12.27810			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.09490		12.28670			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.11620		12.30830			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.12470		12.31690			225,761,914.00	18,620	188,238
\$ / R On 28/09/2015 Foreign Exchange Future			12.15440		12.34700			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.15870		12.35130			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	28/10/2015	Foreign Exchange Future			12.21820		12.41160			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.27810		12.47230			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.30640		12.50080			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.31300		12.50740			41,063,855.00	3,335	88,264
\$ / R	On	21/12/2015	Foreign Exchange Future			12.33470		12.52930			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.45020		12.64550			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.51340		12.70920			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.52020		12.71610			5,170,842.60	413	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.71400		12.91120			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.72240		12.91970			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.92140		13.11860			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.92980		13.12710			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.11180		13.30910			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.12240		13.31970			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,148,741,941.80</b>	<b>95,876</b>	<b>1,262,302</b>
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			245.59320	60.600	14.57	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			1.09320	0.000	14.57	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			236.45150	73.675	15.01	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			11.95150	35.775	15.01	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			72.68360	13.649	14.58	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			112.18360	241.849	14.58	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			94.30400	19.842	14.12	0.00	0	10,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			83.80400	198.042	14.12	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			142.66910	41.619	13.71	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			78.16910	165.820	13.71	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			57.27720	18.829	16.19	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			330.67720	481.029	16.19	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			212.92930	95.829	13.86	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			86.32930	158.029	13.86	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,289.12120	1,100.364	18.86	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.52120	0.564	18.86	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,149.49880	960.723	17.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.89880	0.923	17.54	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			940.39390	751.869	15.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,391.50930	3,580.255	38.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			1.79390	2.069	15.57	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			259.25350	127.167	13.69	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			70.65350	127.367	13.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			102.35980	39.797	15.41	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			223.75980	349.997	15.41	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.10930	0.055	38.16	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			278.63170	153.173	14.13	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			105.83170	169.473	14.13	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			111.93140	52.154	15.92	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			309.13140	438.454	15.92	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	04/06/2015	Foreign Exchange Option	11.60	Call			533.04470	364.888	13.88	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			28.24470	49.188	13.88	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			80.22770	36.074	16.66	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			425.42770	570.374	16.66	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			289.50440	168.849	14.32	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			134.60440	203.249	14.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			1.48800	1.988	15.93	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,152.15010	1,329.538	20.55	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			15.80340	7.380	21.46	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,354.80340	1,535.780	21.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,392.38840	1,203.432	16.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			1.38840	1.832	16.01	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,372.48800	1,183.588	15.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			585.74470	737.654	17.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			36.75460	18.342	19.38	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			915.75460	1,086.742	19.38	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,322.76980	1,134.036	15.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			1.76980	2.436	15.73	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			23.15010	11.138	20.55	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			480.08020	620.576	16.79	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			89.03240	45.711	17.10	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			528.03240	674.111	17.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			14.71240	6.842	21.63	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,393.71240	1,575.242	21.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			76.74470	39.254	17.47	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			267.17980	374.422	15.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			153.48520	83.781	15.94	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			332.48520	452.181	15.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			24.43390	11.834	20.42	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,123.43390	1,300.234	20.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			101.08020	52.176	16.79	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			179.25900	261.947	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			216.41410	124.825	15.21	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			225.41410	323.225	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			81.79140	41.890	17.31	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			560.79140	710.290	17.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			188.17980	106.022	15.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			91.32090	137.398	14.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			282.18860	168.131	14.65	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			161.18860	236.531	14.65	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			124.72070	66.117	16.36	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			403.72070	534.517	16.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			260.25900	153.547	14.82	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			82.61720	125.213	14.13	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			416.45140	270.793	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			85.45140	129.194	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			207.99590	119.156	15.29	0.00	0	2,000

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	12.15	Put			236.99590	337.556	15.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			402.32090	258.998	14.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			27.62190	44.868	13.91	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			563.32700	398.656	13.99	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			42.32700	67.056	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			271.07580	160.691	14.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			170.07580	249.091	14.74	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			423.61720	276.813	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			19.15930	28.736	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			694.04600	517.713	13.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			23.04600	36.113	13.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			409.35170	264.855	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			88.35170	133.255	14.14	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			648.62190	476.468	13.91	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			5.87800	8.099	14.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			834.10030	649.156	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			13.10030	17.556	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			522.59710	362.333	14.03	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			51.59710	80.733	14.03	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			740.15930	560.336	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			3.54550	5.033	15.02	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,124.86190	937.051	14.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			3.86190	5.451	14.94	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			666.70050	492.791	13.89	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			25.70050	41.191	13.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,026.87800	839.699	14.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,046.40990	859.086	14.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			5.40990	7.486	14.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			786.87090	604.196	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			15.87090	22.596	13.79	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,144.54550	956.633	15.02	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			6.05630	2.139	31.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,736.45630	3,922.339	31.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,354.38820	1,164.827	14.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			4.78820	5.027	14.74	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,014.63560	829.254	14.13	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			15.03560	19.454	14.13	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			161.09310	97.230	16.49	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			471.49310	597.430	16.49	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			603.89110	446.191	14.09	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			76.09110	108.291	14.09	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			315.34800	211.832	15.16	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			275.24800	361.732	15.16	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			218.28570	141.832	16.08	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			428.18570	541.732	16.08	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			336.69030	232.157	15.21	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			292.29030	377.857	15.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			202.35920	140.384	17.24	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			695.05920	823.684	17.24	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			20.95490	12.177	30.40	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,953.65490	4,135.477	30.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,432.92120	1,243.538	14.47	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			15.62120	16.838	14.47	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,103.96680	921.966	14.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			36.66680	45.266	14.14	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,182.96080	1,002.474	14.16	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			54.86080	66.074	14.16	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			223.95490	164.854	17.97	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			915.85490	1,048.454	17.97	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			34.55670	22.554	29.78	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,256.45670	4,436.154	29.78	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,505.65480	1,316.286	14.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			27.55480	29.886	14.50	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			428.32260	327.086	15.79	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			441.62260	532.186	15.79	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			521.96010	405.164	15.37	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			373.66010	448.964	15.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,188.43220	1,008.755	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			71.53220	84.055	14.03	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			942.94720	773.057	13.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			126.04720	148.357	13.92	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,365.12430	1,179.757	14.11	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			24.49450	25.450	14.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,087.92320	2,253.599	21.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			89.01460	68.810	23.00	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,352.11460	2,524.110	23.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,779.75090	1,588.329	14.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			22.85090	23.629	14.94	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,741.39450	1,550.150	14.85	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,024.81610	1,157.609	18.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			192.44400	144.259	19.17	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,275.54400	1,419.559	19.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,383.55280	1,197.368	14.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			46.65280	52.668	14.12	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			104.82320	78.299	21.95	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			790.81460	909.036	17.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			249.41380	188.288	18.11	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			992.51380	1,123.589	18.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			9.29680	5.410	29.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,192.39680	6,380.710	29.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			241.71610	182.309	18.23	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			413.94900	495.104	15.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			396.22080	304.541	16.37	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			579.32080	679.841	16.37	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
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			126.60870	94.445	21.03	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,809.70870	1,969.745	21.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			307.71460	233.736	17.29	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			335.65380	403.633	15.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			547.71280	427.552	15.26	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			360.81280	432.852	15.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			247.46120	186.771	18.14	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,000.56120	1,132.071	18.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			500.84900	389.804	15.56	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			154.94900	189.442	14.17	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			729.82700	587.396	14.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			212.92700	262.696	14.55	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			334.52220	254.707	16.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			717.62220	830.007	16.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			572.55380	448.333	15.13	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			128.28890	151.545	13.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			912.09270	746.065	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			135.19270	161.365	14.01	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			514.51790	400.750	15.47	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			397.61790	476.050	15.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			851.84900	694.142	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			85.45190	100.487	14.00	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			950.73500	780.444	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			123.83500	145.744	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			614.31090	484.831	14.96	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			297.41090	360.131	14.96	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			935.18890	766.245	13.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			48.22430	55.057	14.11	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,214.21140	1,033.770	14.05	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			67.31140	79.070	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			866.72290	706.864	14.13	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			149.82290	182.164	14.13	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,112.35190	935.187	14.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			243.16460	186.118	18.67	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,166.16460	1,301.718	18.67	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			150.09670	113.885	20.84	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,803.09670	1,959.485	20.84	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			51.01650	33.729	28.82	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			114.31540	133.099	13.95	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,504.01650	4,679.329	28.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,587.50610	1,397.084	14.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			40.50610	42.684	14.38	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,268.49940	1,087.546	14.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			71.49940	83.146	14.00	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,061.31540	887.499	13.95	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			349.77680	270.887	17.24	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			798.47680	912.187	17.24	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	28/10/2015	Foreign Exchange Option	16.98	Call			68.80560	48.746	28.31	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,637.20560	4,810.546	28.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,664.47950	1,472.812	14.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			52.87950	54.612	14.36	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,346.95510	1,165.343	13.91	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			85.35510	97.143	13.91	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			261.18450	204.975	19.34	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,409.58450	1,546.775	19.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			273.71260	219.153	19.95	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,651.41260	1,791.053	19.95	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			74.59590	54.196	28.12	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,052.29590	5,226.096	28.12	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,735.18930	1,543.343	14.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			62.88930	65.243	14.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,420.13220	1,236.603	13.84	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			97.83220	108.503	13.84	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			683.86960	566.281	15.68	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			523.06960	599.881	15.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,366.37380	3,170.848	18.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.97380	7.848	18.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,316.91670	3,121.395	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			9.51670	8.395	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,267.49020	3,071.977	17.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,677.22730	2,848.283	23.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			175.59010	156.991	27.02	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,468.19010	3,643.991	27.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,101.09100	2,249.963	21.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			196.30440	163.400	22.55	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,528.90440	2,690.400	22.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			12.05320	7.814	27.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,274.65320	8,464.814	27.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			184.62730	161.283	23.29	0.00	0	66,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,114.41430	1,231.191	18.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			371.88940	302.951	18.74	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,304.48940	1,429.951	18.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			152.29670	117.359	27.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,144.89670	4,304.358	27.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			238.49100	192.963	21.15	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			963.21730	1,071.854	17.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			457.74420	374.092	17.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,000.34420	1,111.092	17.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			186.72790	161.641	23.15	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,649.32790	2,818.641	23.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			421.81430	344.191	18.07	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			344.99740	403.871	14.79	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			801.43530	671.096	15.05	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			394.03530	458.096	15.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			360.69510	293.761	18.91	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,353.29510	1,480.761	18.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			470.61730	384.854	17.52	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			263.96370	305.493	14.26	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			906.69800	765.955	14.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			299.29800	352.955	14.52	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			445.32400	363.740	17.79	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,037.92400	1,150.740	17.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			852.39740	716.871	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			150.33670	171.840	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,101.99620	934.944	13.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			204.59620	231.943	13.98	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			777.16560	649.404	15.18	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			419.76560	486.404	15.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			971.36370	818.493	14.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			82.37960	86.047	14.05	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,594.99590	1,404.663	13.95	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			87.59590	91.663	13.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			879.12390	740.990	14.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			321.72390	377.990	14.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,257.73670	1,084.840	13.93	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			10.09020	8.977	17.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,418.96290	1,238.709	13.88	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			111.56290	125.709	13.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,004.76200	846.098	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			247.36200	283.098	14.13	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,639.77960	1,449.047	14.05	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			77.28220	57.157	27.79	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,417.98220	5,592.457	27.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,495.81650	1,311.766	13.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			106.51650	117.066	13.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,487.08000	1,303.699	13.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			107.78000	118.999	13.84	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			280.16640	228.115	20.50	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,900.86640	2,043.415	20.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,799.99340	1,608.592	14.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			70.69340	73.892	14.33	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			256.46840	230.396	24.01	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,010.96840	3,180.196	24.01	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,266.72520	1,104.008	14.01	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			221.22520	253.808	14.01	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			834.50390	717.265	15.95	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			655.30390	733.865	15.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			123.68610	134.114	14.09	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,210.37820	1,053.304	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			294.27820	333.104	14.17	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			304.92280	344.963	14.20	0.00	0	1,204



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			293.83630	259.672	24.81	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,327.73630	3,489.472	24.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			291.71200	249.307	27.51	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,075.61200	4,229.107	27.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,789.78610	1,604.314	14.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,568.22040	7,753.318	27.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			465.89110	394.102	19.45	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,689.79110	1,813.902	19.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			406.65910	343.503	20.30	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,000.55910	2,133.303	20.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,191.02280	1,035.163	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,243.30770	2,381.745	20.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,056.18840	916.627	14.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			390.08840	446.427	14.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,051.05170	911.951	14.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			394.95170	451.751	14.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			54.32040	43.518	27.51	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			419.73230	478.795	14.77	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,140.54460	987.986	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			334.44460	377.786	14.29	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,115.92300	965.054	14.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			349.82300	394.854	14.33	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			369.40770	311.945	20.94	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,062.02980	921.337	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			385.92980	441.137	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,025.83230	888.995	14.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			784.66410	681.491	17.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,173.46410	1,267.491	17.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			781.86550	679.008	17.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,180.66550	1,275.008	17.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			787.47770	683.989	17.57	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,166.27770	1,259.989	17.57	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			790.41710	686.943	17.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,180.71710	1,274.543	17.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			796.06080	691.957	17.56	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,166.36080	1,259.557	17.56	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			793.23410	689.440	17.58	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,173.53410	1,267.040	17.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			995.09820	877.495	17.44	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,176.49820	1,256.095	17.44	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			991.96920	874.654	17.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,183.36920	1,263.254	17.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			998.24790	880.344	17.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,169.64790	1,248.944	17.42	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,000.37170	882.501	17.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,183.27170	1,262.701	17.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,006.66930	888.217	17.41	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	19/09/2016	Foreign Exchange Option	13.29	Put			1,169.56930	1,248.417	17.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,003.51320	885.355	17.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,176.41320	1,255.555	17.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,406.39240	1,268.603	15.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			747.29240	806.803	15.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,402.39840	1,264.904	15.80	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			753.29840	813.104	15.80	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,410.53210	1,272.322	15.75	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			741.43210	800.522	15.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,187.34080	1,062.172	17.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,177.64080	1,249.772	17.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,193.20080	1,068.423	17.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,163.50080	1,236.023	17.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,190.26350	1,065.294	17.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,170.56350	1,242.894	17.28	0.00	0	0
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,566,039</b>
<b>Total \$ / R</b>											<b>1,148,741,941.80</b>	<b>95,876</b>	<b>2,828,341</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.93160		12.12100			1,002,254.40	84	711
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.12470		12.31690			678,983.20	56	195
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.31300		12.50740			123,130.00	10	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.52020		12.71610			50,080.80	4	31
<b>Total \$ / R MAXI Future</b>											<b>1,854,448.40</b>	<b>154</b>	<b>961</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			83,410.02690	64,915.565	13.75	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1,310.02690	1,755.565	13.75	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			82,461.64320	64,007.849	13.76	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1,361.64320	1,847.849	13.76	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			84,360.19250	65,850.105	13.79	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1,260.19250	1,690.105	13.79	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			78,708.75620	63,902.808	14.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			18,018.75620	22,432.808	14.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			80,079.91690	65,097.368	14.32	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			17,389.91690	21,627.368	14.32	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			79,365.14710	64,497.935	14.34	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			17,675.14710	22,027.935	14.34	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			93,867.16590	79,178.397	14.39	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			28,127.16590	32,878.397	14.39	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			93,222.15510	78,654.686	14.42	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			28,482.15510	33,354.686	14.42	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			94,515.36830	79,705.629	14.37	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			27,775.36830	32,405.629	14.37	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			57,734.42530	64,923.322	15.56	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			88,928.02300	76,570.089	15.59	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			58,318.02300	65,550.089	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 MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			89,763.38210	77,319.457	15.54	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			57,153.38210	64,299.457	15.54	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			89,344.42530	76,943.322	15.56	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>1,854,448.40</b>	<b>154</b>	<b>961</b>
£ / R	On 12/06/2015	Foreign Exchange Future			18.75680		18.97800			37,119,707.20	1,979	30,054
£ / R	On 14/09/2015	Foreign Exchange Future			19.04680		19.27140			4,952,168.00	260	1,481
£ / R	On 11/12/2015	Foreign Exchange Future			19.33280		19.55950			0.00	0	8,264
£ / R	On 14/03/2016	Foreign Exchange Future			19.65280		19.87950			0.00	0	35
<b>Total £ / R Future</b>										<b>42,071,875.20</b>	<b>2,239</b>	<b>39,834</b>
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,089.28250	1,279.198	16.39	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			262.91610	349.431	14.23	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			395.50770	262.092	14.25	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			267.50770	355.292	14.25	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			390.14840	258.005	14.27	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			272.14840	361.205	14.27	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			67.28250	35.998	16.39	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,987.21200	1,766.209	17.81	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			9.21200	9.409	17.81	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			400.91610	266.231	14.23	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put			298.24280	361.083	13.63	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			811.20280	668.944	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			479.80280	562.144	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,430.72710	1,242.429	13.32	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			159.32710	195.629	13.32	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,308.23630	1,128.319	13.42	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call			1,069.64280	907.883	13.63	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			196.83630	241.519	13.42	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			800.67270	659.318	13.92	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put			489.27270	572.518	13.92	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,291.41120	8,066.814	23.65	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.01120	0.015	23.65	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			805.92470	664.120	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			484.52470	567.320	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call			294.29000	227.009	16.03	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put			1,522.89000	1,680.209	16.03	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call			1,417.47400	1,245.077	13.29	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call			1,889.74210	1,685.670	12.98	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put			267.37390	300.155	13.07	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put			361.61730	414.132	13.27	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call			514.82350	433.290	16.26	0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put			1,725.32350	1,870.490	16.26	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call			1,424.28620	1,250.993	13.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			364.78620	418.193	13.28	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			367.97400	422.277	13.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			619.32420	525.260	15.62	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,389.82420	1,522.460	15.62	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,431.11730	1,256.932	13.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			200.24210	222.870	12.98	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,666.87390	1,472.955	13.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,379.10310	1,229.877	13.84	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			689.60310	767.077	13.84	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,374.09720	1,225.239	13.85	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			694.59720	772.439	13.85	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,369.11640	1,220.625	13.86	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			699.61640	777.825	13.86	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>142,130</b>
<b>Total £ / R</b>											<b>42,071,875.20</b>	<b>2,239</b>	<b>181,964</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10017		0.10108			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10193		0.10285			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10368		0.10462			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,018</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,109.48140	1,018.481	15.45	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			1.08140	1.081	15.45	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			204.06840	142.241	11.65	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			95.66840	124.841	11.65	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			7.34190	3.329	15.76	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			898.94190	985.929	15.76	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,302.48350	1,210.690	13.44	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			17.08350	17.890	13.44	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			492.17400	423.084	13.52	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			206.77400	230.284	13.52	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			152.46650	123.492	16.47	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			867.06650	930.692	16.47	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,515.13210	1,422.635	14.81	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			52.93210	54.635	14.81	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			737.91820	664.712	14.78	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			275.71820	296.712	14.78	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			339.25500	297.570	17.18	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			877.05500	929.570	17.18	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>14,018</b>
€ / R	On	01/06/2015	Foreign Exchange Future			13.51460		13.60670			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.54080		13.63360			6,364,176.00	470	158,307

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 Future			13.77880		13.87330			3,100,230.00	225	23,192
€ / R	On	11/12/2015	Foreign Exchange Future			14.01420		14.11050			0.00	0	10,480
€ / R	On	14/03/2016	Foreign Exchange Future			14.28080		14.37820			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.82430		14.92400			0.00	0	0
<b>Total € / R Future</b>											<b>9,464,406.00</b>	<b>695</b>	<b>194,979</b>
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			23.06400	10.498	15.06	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			706.36400	785.899	15.06	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			22.35750	10.092	15.09	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			715.65750	795.492	15.09	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			21.66400	9.700	15.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			724.96400	805.100	15.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			15.79460	6.511	15.38	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			819.09460	901.911	15.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			4.30070	1.982	18.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,760.70070	1,851.182	18.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			161.72080	113.985	13.60	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			308.12080	353.185	13.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			4.06470	1.865	18.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,780.46470	1,871.065	18.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			4.81230	2.239	18.43	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,721.21230	1,811.439	18.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			64.41470	40.034	14.95	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			630.81470	699.234	14.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			4.18110	1.922	18.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,770.58110	1,861.122	18.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			301.99250	230.552	12.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			148.39250	169.752	12.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,385.43900	1,292.588	14.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			1.83900	1.788	14.93	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			991.58720	898.811	13.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			7.98720	8.011	13.50	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			351.78720	276.252	12.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			118.18720	135.452	12.85	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			192.38850	159.982	16.43	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,219.08850	1,281.182	16.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,240.22310	1,153.343	13.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			66.92310	74.543	13.14	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,070.53010	985.199	12.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			97.23010	106.399	12.96	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			122.13050	132.455	12.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			145.73350	120.121	17.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,532.43350	1,601.321	17.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			147.93260	121.978	17.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,514.63260	1,583.178	17.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			146.83010	121.044	17.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,523.53010	1,592.244	17.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			965.43050	881.255	12.85	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			505.13270	532.866	13.87	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			182.77450	159.586	19.67	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,572.27450	2,645.386	19.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,171.56440	3,075.934	15.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			11.06440	11.734	15.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,265.35110	1,317.905	16.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			373.83140	330.279	16.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,273.33140	1,326.079	16.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,230.26650	1,143.392	12.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			169.76650	179.192	12.81	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			715.63270	647.066	13.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			377.88520	333.945	16.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,257.38520	1,309.745	16.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			375.85110	332.105	16.35	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			936.54570	863.808	13.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			548.34570	573.008	13.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			932.09510	859.523	13.76	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			553.89510	578.723	13.76	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			927.67000	855.268	13.78	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			559.47000	584.468	13.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,090.49760	1,015.779	15.54	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,106.49760	1,131.479	15.54	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,087.07150	1,012.535	15.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,113.07150	1,138.235	15.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,083.66040	1,009.299	15.57	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,119.66040	1,144.999	15.57	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>149,679</b>
<b>Total € / R</b>											<b>9,464,406.00</b>	<b>695</b>	<b>344,658</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.65530		9.65800			1,013,806.50	105	13,782
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.75850		9.76210			0.00	0	1,365
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.86590		9.86830			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.98780		9.98870			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>1,013,806.50</b>	<b>105</b>	<b>15,188</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.09390	0.079	15.28	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			1,008.43930	1,005.668	14.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.43930	0.368	14.10	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			661.83290	658.791	12.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			3.83290	3.491	12.72	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			594.90910	596.604	13.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			12.41780	11.440	13.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			604.41780	606.140	13.85	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			11.94550	10.995	13.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			613.94550	615.695	13.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,258.09390	1,255.379	15.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			9.19340	8.649	12.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			224.37100	220.736	11.72	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			66.37100	65.436	11.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			133.38590	130.147	11.55	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			125.38590	124.847	11.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			12.90910	11.904	13.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			517.19340	513.949	12.14	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			127.77980	124.963	14.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			705.67980	706.463	14.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			125.95130	123.143	14.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			713.85130	714.643	14.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			124.15030	121.350	14.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			722.05030	722.851	14.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,522.39400	2,519.529	16.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			4.09400	3.629	16.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,621.61060	2,618.796	16.81	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			3.31060	2.896	16.81	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,571.98300	2,569.143	16.70	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			3.68300	3.243	16.70	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			261.68530	260.491	12.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			752.31400	750.804	12.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			253.61400	253.004	12.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			746.33110	744.206	12.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			257.63110	256.406	12.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			740.38530	738.291	12.94	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>1,013,806.50</b>	<b>105</b>	<b>21,644</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.95910		10.10110			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.10580		10.24980			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			214.85490	128.608	12.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			103.75490	159.508	12.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			208.81920	124.492	12.62	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			107.71920	165.392	12.62	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			202.88580	120.483	12.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			111.78580	171.383	12.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			87.57880	107.445	11.96	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			693.33390	567.727	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			83.53390	101.927	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			685.33840	560.459	11.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			85.53840	104.659	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			677.37880	553.245	11.96	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>
CHF / R	On	12/06/2015	Foreign Exchange Future			13.01380		13.10450			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.27760		13.37080			0.00	0	1,563
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,821</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,271.66270	1,180.395	17.25	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			7.16270	6.595	17.25	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,261.75140	1,170.511	17.17	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			7.25140	6.711	17.17	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,251.84210	1,160.629	17.09	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			7.34210	6.830	17.09	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			783.33390	708.226	13.87	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			202.53390	220.626	13.87	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			776.85680	701.943	13.88	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			206.05680	224.343	13.88	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			770.41500	695.699	13.89	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			209.61500	228.099	13.89	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>0.00</b>	<b>0</b>	<b>8,821</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.92020		1.94790			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.93940		1.96690			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	1.86	Call			944.01200	694.858	14.04	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			65.01200	92.858	14.04	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,120.43910	859.418	14.14	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			41.43910	57.418	14.14	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,030.25830	775.450	14.09	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			51.25830	73.450	14.09	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			606.29130	464.503	15.07	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			837.29130	970.503	15.07	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			569.39070	434.323	15.20	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			900.39070	1,040.323	15.20	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			534.54170	406.044	15.33	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			965.54170	1,112.044	15.33	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CNH / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R On 12/06/2015 Foreign Exchange Future			1.81780		1.82980			0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Future			1.85130		1.86380			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	Call			950.37880	838.103	14.87	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Put			52.37880	60.103	14.87	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Call			864.78110	754.923	14.83	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Put			66.78110	76.923	14.83	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Call			782.19600	675.253	14.78	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Put			84.19600	97.253	14.78	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Put			151.97290	153.874	12.85	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Call			1,309.15880	1,187.163	12.78	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Put			171.15880	174.163	12.78	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Call			1,232.52670	1,112.094	12.78	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Put			194.52670	199.094	12.78	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Call			1,389.97290	1,266.874	12.85	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			0.12300		0.12470			0.00	0	10
KES / R On 14/09/2015 Foreign Exchange Future			0.12260		0.12320			0.00	0	0
KES / R On 11/12/2015 Foreign Exchange Future			0.12230		0.12160			0.00	0	1,870
<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			0.05950		0.06040			0.00	0	43,800
NGN / R On 14/09/2015 Foreign Exchange Future			0.05690		0.05780			0.00	0	6,000
NGN / R On 11/12/2015 Foreign Exchange Future			0.05560		0.05640			0.00	0	112,080
<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			8.90280		8.89900			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.96310		8.96050			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			9.03480		9.03150			0.00	0	0
<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			48.59100	41.803	10.81	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			239.59100	229.003	10.81	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			46.40030	39.718	10.85	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			247.40030	236.918	10.85	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			44.29960	37.728	10.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			255.29960	244.928	10.89	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			330.47740	317.398	11.57	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			187.67390	177.205	11.60	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			337.17390	324.105	11.60	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			194.33720	183.851	11.53	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			323.83720	310.751	11.53	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			190.97740	180.498	11.57	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			322.10550	310.302	12.57	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			400.60550	385.502	12.57	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			329.53160	317.758	12.51	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			388.03160	372.958	12.51	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			325.79680	314.008	12.54	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			394.29680	379.208	12.54	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			1.13490		1.12480			0.00	0	1,095
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13640		1.12640			1,453,455.60	1,279	25,043
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13820		1.12820			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>1,453,455.60</b>	<b>1,279</b>	<b>26,138</b>
<b>Total QUANTO € / \$</b>											<b>1,453,455.60</b>	<b>1,279</b>	<b>26,138</b>
RAIN	On	12/06/2015	Foreign Exchange Future			21,343.72000		21,579.64000			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			4.50330		4.50130			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.46160		4.45680			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			2.19830	1.166	16.45	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			490.89830	487.866	16.45	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			2.08090	1.090	16.56	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			500.78090	497.790	16.56	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			1.97100	1.020	16.68	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			510.67100	507.720	16.68	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			79.21470	74.673	12.92	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			232.41470	223.073	12.92	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			85.35640	80.672	12.86	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			218.55640	209.072	12.86	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			82.23840	77.622	12.89	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			225.43840	216.022	12.89	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 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	1.61110	1.62730			0.00	0	16
ZMW / R On 14/09/2015			Foreign Exchange Future	1.56820	1.58360			0.00	0	90
<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>
<b>Total Futures</b>								<b>1 204 599 933.50</b>	<b>100,348</b>	<b>1,730,543</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>1,864,304</b>
<b>Grand Total:</b>								<b>1,204,599,933.50</b>	<b>100,348</b>	<b>3,594,847</b>