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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/05/2015 Foreign Exchange Future			12.03250		11.95690			168,455,000.00	14,000	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.05700		11.95690			217,026.00	18	4,752
\$ / R On 03/06/2015 Foreign Exchange Future			12.06710		11.96890			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.06910		11.97090			0.00	0	0
\$ / R On 08/06/2015 Foreign Exchange Future			12.07720		11.97890			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.07930		11.98090			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.08530		11.98690			272,003,847.10	22,507	903,844
\$ / R On 25/06/2015 Foreign Exchange Future			12.11170		12.01280			13,007,965.80	1,074	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.11370		12.01480			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.12180		12.02280			0.00	0	16,162
\$ / R On 06/07/2015 Foreign Exchange Future			12.13400		12.03490			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.14830		12.04890			182,224.50	15	2,492
\$ / R On 29/07/2015 Foreign Exchange Future			12.18090		12.08110			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.23620		12.13510			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.24030		12.13910			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.24880		12.14760			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.27020		12.16880			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.27880		12.17730			83,213,427.60	6,777	204,609
\$ / R On 28/09/2015 Foreign Exchange Future			12.30890		12.20710			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.31310		12.21130			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.37330		12.27080			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Future			12.43340		12.33030			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.46200		12.35890			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.46870		12.36550			26,333,894.40	2,112	95,714
\$ / R	On	21/12/2015	Foreign Exchange Future			12.49110		12.38760			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.60960		12.50490			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.67270		12.56740			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.67960		12.57420			633,980.00	50	5,292
\$ / R	On	09/06/2016	Foreign Exchange Future			12.87650		12.76940			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.88500		12.77780			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		12.97620			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.09420		12.98470			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.27770		13.16620			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.28840		13.17670			0.00	0	0
<b>Total \$ / R Future</b>											<b>564,047,365.40</b>	<b>46,553</b>	<b>1,246,196</b>
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			32.70980	72.500	15.63	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			35.80980	0.000	15.63	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			0.06720	0.000	15.63	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			403.16720	327.500	15.63	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,156.90780	1,257.000	19.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.00780	0.000	19.69	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,016.90930	1,117.000	20.81	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.00930	0.000	20.81	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			806.91290	907.000	23.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,523.10000	3,423.000	26.13	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			0.01290	0.000	23.40	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			84.09150	161.708	18.50	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			27.19150	4.708	18.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			3.60440	5.286	18.47	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			256.70440	158.286	18.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.00000	0.000	26.13	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			112.90720	172.222	14.56	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			94.00720	55.122	14.56	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			17.24210	31.418	15.45	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			348.34210	264.318	15.45	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			124.25370	186.476	14.65	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			85.35370	49.376	14.65	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			385.21620	476.528	16.07	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			14.31620	7.428	16.07	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			8.79590	17.222	16.33	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			487.89590	398.122	16.33	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			113.43980	164.070	14.08	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			144.53980	96.870	14.08	0.00	0	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			143.90540	200.215	14.07	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			123.00540	80.915	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,513.66330	1,415.834	20.52	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	10.73	Call			1,257.49690	1,355.717	19.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.59690	0.417	19.93	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,473.72630	1,375.979	20.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,237.54920	1,335.753	19.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.64920	0.453	19.80	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,187.70140	1,285.858	19.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.80140	0.558	19.50	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.56330	1.134	20.52	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,016.27720	920.887	18.26	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			1.23860	2.751	19.13	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,234.33860	1,137.451	19.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			1.13230	2.466	19.25	271.30	110	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,264.23230	1,167.166	19.25	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			0.62630	1.279	20.32	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			593.25960	505.751	16.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			17.32530	26.949	16.65	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			630.42530	541.649	16.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			15.33050	24.222	16.78	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			658.43050	568.922	16.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			3.17720	6.187	18.26	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			365.61790	290.664	15.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			36.59260	54.217	15.78	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			449.69260	368.917	15.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			25.26290	38.346	16.21	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			538.36290	453.046	16.21	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			20.15960	31.051	16.48	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			237.40840	175.617	14.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			88.22890	123.076	14.69	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			251.32890	187.776	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			74.48280	105.170	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			287.58280	219.870	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			52.51790	75.964	15.34	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			156.02840	108.535	14.20	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			134.35180	182.546	14.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			167.45180	117.246	14.22	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			126.19110	171.688	14.24	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			179.29110	126.388	14.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			94.30840	130.917	14.60	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			71.21080	44.103	14.00	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			251.35570	321.713	14.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			74.45570	46.413	14.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			178.39250	236.703	14.13	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			121.49250	81.403	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			142.92840	193.835	14.20	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			33.78180	18.813	13.85	2,069.46	110	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			271.91860	345.041	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			65.01860	39.741	13.98	0.00	0	15,000

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	11.79	Call			264.96580	337.180	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			68.06580	41.880	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			258.11080	329.403	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			11.91110	5.758	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			500.52850	592.006	13.70	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			13.62850	6.706	13.70	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			412.34680	498.926	13.80	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			25.44680	13.626	13.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			370.68180	454.113	13.85	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			5.49930	3.161	14.57	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			593.61340	689.080	14.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			6.71340	3.780	14.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			546.57050	639.848	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			9.67050	4.548	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			518.81110	611.058	13.68	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			2.01680	1.316	17.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			889.06350	986.698	16.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			2.16350	1.398	16.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			691.42450	787.958	15.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			4.52450	2.658	15.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			642.39930	738.461	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,008.33240	1,106.283	17.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			1.43240	0.983	17.99	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			988.43210	1,086.340	17.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			1.53210	1.040	17.81	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			908.91680	1,006.616	17.07	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			243.42380	302.961	13.98	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			150.62380	111.261	13.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.03790	0.045	25.98	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,865.23790	3,766.345	25.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,216.57150	1,314.951	16.08	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			1.77150	1.251	16.08	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			872.16520	968.892	14.78	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			7.36520	5.192	14.78	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			70.28060	91.921	15.66	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			515.48060	438.222	15.66	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			454.65040	533.940	13.51	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			61.85040	42.140	13.51	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			189.71900	231.729	14.16	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			284.81900	227.729	14.16	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			115.03930	142.914	15.05	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			460.13930	388.914	15.05	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			210.00990	252.550	14.14	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			301.10990	244.250	14.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			112.06080	132.495	15.98	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			740.96080	661.595	15.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			6.90960	7.991	30.23	0.00	0	300

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	16.15	Put			4,075.80960	3,977.091	30.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,289.79010	1,387.488	14.64	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			8.69010	6.588	14.64	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			956.46630	1,049.342	13.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			25.36630	18.442	13.81	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			330.94610	379.089	14.19	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			365.84610	312.889	14.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,032.08400	1,123.630	13.73	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			42.98400	33.330	13.73	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			135.38150	154.251	16.66	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			966.28150	883.951	16.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			14.65820	17.653	29.50	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,375.55820	4,277.353	29.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,357.30140	1,454.903	14.43	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			18.20140	14.603	14.43	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			299.72190	340.346	14.48	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			452.12190	391.546	14.48	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			382.72510	433.436	14.25	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			373.92510	323.236	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,214.10930	1,308.837	13.88	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			36.80930	30.037	13.88	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,061.88210	1,152.929	13.67	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			54.58210	44.129	13.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,035.65640	1,126.107	13.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			35.08240	28.878	13.93	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,325.57430	6,224.965	28.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,632.14120	1,731.195	14.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			14.84120	12.395	14.94	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,593.41470	1,692.256	14.84	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			16.11470	13.456	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,232.38240	1,327.678	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,894.78480	1,802.214	19.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			58.33040	65.339	20.83	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,181.03040	2,086.539	20.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			48.68950	54.361	21.71	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,451.38950	2,355.561	21.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2.87430	3.765	28.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,049.51200	968.235	16.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			152.51610	172.183	16.99	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,075.21610	993.383	16.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			116.65790	131.678	17.96	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,339.35790	1,252.878	17.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			72.08480	81.014	19.87	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			746.89510	674.715	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			202.87900	229.264	16.02	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			825.57900	750.464	16.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			158.27830	178.688	16.86	0.00	0	18,946

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	13.06	Put			1,040.97830	959.888	16.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			156.81200	177.035	16.89	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			399.56720	346.337	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			365.19850	411.240	14.33	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			417.89850	362.440	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			275.43470	310.837	15.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			598.13470	532.037	15.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			224.19510	253.515	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			332.42760	285.813	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			420.20320	474.262	14.11	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			342.90320	295.462	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			406.23810	459.067	14.16	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			358.93810	310.267	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			376.86720	425.137	14.28	17,005.46	40	840
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			204.45310	169.659	13.58	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			469.57400	527.801	13.93	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			292.27400	249.001	13.93	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			449.29870	505.849	14.00	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			311.99870	267.049	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			429.72760	484.613	14.07	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			117.94400	98.373	13.39	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			712.14440	789.576	13.35	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			134.84440	110.776	13.35	4,431.03	40	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			698.29350	773.971	13.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			140.99350	115.171	13.33	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			581.75310	648.459	13.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			107.00290	88.895	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			786.42480	869.530	13.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			109.12480	90.730	13.42	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			778.57960	861.394	13.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			111.27960	92.594	13.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			755.24400	837.173	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			58.35640	47.307	13.65	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,001.01980	1,090.639	13.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			63.71980	51.839	13.62	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			958.28350	1,046.799	13.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			70.98350	57.999	13.58	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			794.30290	877.695	13.43	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			156.28300	175.292	17.46	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,219.18300	1,136.392	17.46	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			89.64980	100.397	19.70	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,882.54980	1,791.497	19.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			23.80620	29.239	28.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			98.79460	83.010	13.54	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,616.70620	4,520.339	28.55	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,436.68940	1,534.022	14.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			29.58940	25.122	14.38	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,116.29270	1,208.034	13.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			59.19270	49.134	13.70	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			905.89460	991.910	13.54	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			239.89670	269.025	16.02	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			828.59670	755.924	16.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			37.80000	43.778	27.94	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,747.00000	4,650.478	27.94	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,511.40350	1,609.522	14.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			40.60350	36.222	14.46	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,193.83500	1,285.068	13.62	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			73.03500	61.768	13.62	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			174.29910	193.439	18.19	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,463.49910	1,380.139	18.19	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			187.61250	207.154	18.85	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,707.31250	1,623.754	18.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			40.74620	49.456	27.73	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,160.44620	5,066.056	27.73	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,579.91670	1,679.292	14.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			49.61670	45.892	14.46	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,264.61440	1,357.201	13.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			84.31440	73.801	13.64	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			541.28620	591.681	14.58	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			522.38620	469.681	14.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,219.82130	3,323.724	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			4.32130	5.024	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,170.21970	3,274.113	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			4.71970	5.413	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,120.65180	3,224.530	17.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,228.68040	4,140.573	27.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			4.68260	6.016	27.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,409.18260	8,307.316	27.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			130.15210	136.659	21.63	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,734.65210	2,637.959	21.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,764.31340	2,667.578	21.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			125.56600	131.327	25.51	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,560.06600	3,462.627	25.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			258.59090	283.516	17.75	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,393.09090	1,314.816	17.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			94.18040	109.273	27.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,166.01500	2,079.209	20.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			131.81210	143.449	21.25	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,606.31210	2,514.749	21.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			329.05260	360.289	16.64	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,063.55260	991.589	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			129.81340	136.278	21.77	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,143.71050	1,069.989	16.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			267.74880	293.503	17.58	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	13.44	Put			1,342.24880	1,264.803	17.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			630.66410	687.272	14.13	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			415.16410	368.572	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			161.51500	177.909	20.04	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			985.11010	915.101	16.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			339.60990	371.773	16.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,024.10990	953.073	16.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			703.83520	765.387	13.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			338.33520	296.687	13.78	0.00	0	111,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			309.21050	338.689	16.91	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			0.00000	315.063	13.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			654.18530	712.417	14.01	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			388.68530	343.717	14.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			814.03660	886.268	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			248.53660	217.568	13.43	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			350.61010	383.801	16.36	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			291.58020	253.332	13.54	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			730.00210	793.242	13.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			314.50210	274.542	13.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,101.03470	1,187.671	13.48	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			135.53470	118.971	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			0.00000	743.763	13.87	975,816.92	1,312	1,312
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			187.06750	165.336	13.45	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			843.93660	921.521	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			228.43660	202.821	13.43	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,482.03780	1,580.014	14.07	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			66.53780	61.314	14.07	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			757.08020	822.032	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.15180	5.830	17.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,436.64950	1,534.130	13.96	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			71.14950	65.430	13.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,262.55600	1,353.357	13.50	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			97.05600	84.657	13.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			942.56750	1,024.036	13.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			42.03810	51.305	27.25	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,524.43810	5,430.205	27.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,336.63880	1,432.879	13.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			89.03880	81.779	13.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,327.80200	1,423.920	13.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			90.20200	82.820	13.61	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			194.10140	213.265	19.36	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,956.50140	1,872.165	19.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,644.48040	1,743.973	14.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			56.88040	52.873	14.36	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			188.22310	199.286	22.44	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,083.32310	2,989.686	22.44	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,108.28750	1,191.503	13.31	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	12/02/2016	Foreign Exchange Option	11.60	Put			203.38750	181.903	13.31	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			683.16100	735.980	14.79	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			645.76100	593.280	14.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			101.53890	97.361	13.78	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,219.02470	1,306.510	13.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			194.82470	176.910	13.25	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,045.09680	1,126.530	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			270.89680	246.930	13.37	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,683.97200	7,584.166	26.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			269.56530	292.334	19.75	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,285.36530	2,202.734	19.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			222.02800	231.420	23.44	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,397.82800	3,301.820	23.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,625.73890	1,726.961	13.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,126.84970	4,046.492	26.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			870.11350	935.007	13.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			405.91350	365.407	13.74	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			349.76450	378.984	18.27	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,715.56450	1,639.384	18.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			28.17200	33.766	26.35	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,035.91500	1,955.776	19.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			905.24530	972.229	13.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			371.04530	332.629	13.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			900.13170	966.815	13.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			375.93170	337.215	13.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			201.04970	226.092	26.35	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			380.84990	341.834	13.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,025.35320	1,106.005	13.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			281.15320	256.405	13.39	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			974.66900	1,052.434	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			310.46900	282.834	13.43	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			300.11500	325.376	19.11	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			952.71830	1,026.283	13.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			328.51830	296.683	13.44	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			895.04990	961.434	13.62	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			638.33190	685.199	16.55	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,168.93190	1,108.699	16.55	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			635.79740	682.499	16.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,176.39740	1,115.999	16.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			640.88180	687.921	16.53	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,161.48180	1,101.421	16.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			643.74340	690.644	16.57	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,175.94340	1,115.644	16.57	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			648.85740	696.091	16.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,161.05740	1,101.091	16.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			646.29280	693.360	16.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,168.49280	1,108.360	16.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			834.15280	885.692	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,157.95280	1,100.092	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			831.22960	882.611	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,165.02960	1,107.011	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			837.09710	888.796	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,150.89710	1,093.196	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			839.08030	890.705	16.46	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,164.38030	1,106.505	16.46	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			844.97000	896.911	16.42	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,150.27000	1,092.711	16.42	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			842.01760	893.800	16.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,157.31760	1,099.600	16.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,234.77370	1,297.543	14.76	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			718.57370	669.843	14.76	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,230.82850	1,293.395	14.79	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			724.62850	675.695	14.79	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,238.73370	1,301.706	14.74	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			712.53370	664.006	14.74	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,018.33160	1,073.861	16.34	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,151.63160	1,095.461	16.34	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,024.79900	1,080.236	16.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,138.09900	1,081.836	16.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,021.55780	1,077.239	16.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,144.85780	1,088.839	16.33	0.00	0	0
<b>Total \$ / R Option</b>											<b>999,594.18</b>	<b>1,612</b>	<b>1,703,371</b>
<b>Total \$ / R</b>											<b>565,046,959.58</b>	<b>48,165</b>	<b>2,949,567</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.08530		11.98690			1,305,212.40	108	714
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.27880		12.17730			282,412.40	23	244
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.46870		12.36550			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.67960		12.57420			0.00	0	31
<b>Total \$ / R MAXI Future</b>											<b>1,587,624.80</b>	<b>131</b>	<b>1,013</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			452.45420	265.817	15.03	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			68,160.29730	77,805.074	14.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			470.29730	275.074	14.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			70,125.38150	79,786.925	15.13	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			435.38150	256.925	15.13	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			69,142.45420	78,795.817	15.03	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			17,088.39650	13,987.823	13.42	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			65,122.52240	72,255.078	13.38	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			16,392.52240	13,375.078	13.38	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			64,468.07520	71,559.126	13.40	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			16,738.07520	13,679.126	13.40	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			63,818.39650	70,867.823	13.42	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	11/12/2015	Foreign Exchange Option	11.85	Put				26,958.98900	23,306.072	13.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				77,941.30910	84,573.861	13.44	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				27,391.30910	23,703.861	13.44	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				79,080.43030	85,859.733	13.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				26,530.43030	22,989.733	13.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				78,508.98900	85,176.072	13.42	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				73,620.84560	79,254.292	14.48	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				57,200.84560	52,294.292	14.48	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				74,434.06860	80,122.129	14.43	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				56,014.06860	51,162.129	14.43	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				74,026.10650	79,686.812	14.46	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				56,606.10650	51,726.812	14.46	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>1,587,624.80</b>	<b>131</b>	<b>1,013</b>
£ / R	On 12/06/2015	Foreign Exchange Future			18.58650		18.53510				3,903,165.00	210	29,021
£ / R	On 14/09/2015	Foreign Exchange Future			18.87100		18.81640				188,710.00	10	3,338
£ / R	On 11/12/2015	Foreign Exchange Future			19.15440		19.09830				0.00	0	9,397
£ / R	On 14/03/2016	Foreign Exchange Future			19.47370		19.41540				0.00	0	2,035
<b>Total £ / R Future</b>											<b>4,091,875.00</b>	<b>220</b>	<b>43,791</b>
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,468.97590	1,418.095	16.30	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				393.97200	360.462	13.02	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				86.53930	104.089	13.04	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				401.43930	367.589	13.04	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				84.06700	101.279	13.05	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				408.96700	374.779	13.05	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				4.07590	4.595	16.30	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,536.80980	1,587.565	16.21	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				1.70980	1.065	16.21	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				89.07200	106.962	13.02	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				394.30940	382.811	13.35	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				497.95610	531.564	13.60	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				621.55610	600.564	13.60	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,028.60960	1,078.283	13.16	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				212.20960	207.283	13.16	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				918.95750	966.795	13.22	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				710.70940	753.811	13.35	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				262.55750	255.795	13.22	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				490.18060	523.419	13.62	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				633.78060	612.419	13.62	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,836.40000	7,891.009	24.08	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.00000	0.010	24.08	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				494.05450	527.478	13.61	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				627.65450	606.478	13.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			140.76100	152.667	15.65	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,824.36100	1,781.667	15.65	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,056.53550	1,105.096	13.32	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,474.44520	1,530.458	13.05	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			329.71060	327.331	13.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			459.54190	452.235	13.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			327.09320	346.315	16.03	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,998.79320	1,961.915	16.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,062.17440	1,110.854	13.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			463.87440	456.454	13.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			468.23550	460.696	13.32	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			405.07100	428.348	15.42	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,636.77100	1,603.948	15.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,067.84190	1,116.635	13.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			246.14520	246.058	13.05	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,268.01060	1,321.731	13.06	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,056.43640	1,103.748	13.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			831.03640	820.048	13.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,052.04910	1,099.244	13.84	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			836.64910	825.544	13.84	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,047.67290	1,094.758	13.85	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			842.27290	831.058	13.85	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>4,091,875.00</b>	<b>220</b>	<b>185,921</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09820		0.09868			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09990		0.10037			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10162		0.10209			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>11,739</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			868.18730	820.728	15.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.48730	0.528	15.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			49.95670	36.160	11.93	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			182.25670	215.960	11.93	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.25620	0.181	17.81	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,132.55620	1,179.981	17.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,054.49330	1,010.340	12.72	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			17.69330	20.040	12.72	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			298.88260	273.068	12.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			262.08260	282.768	12.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			67.58700	60.419	15.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,030.78700	1,070.119	15.67	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,267.73050	1,227.912	14.53	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			59.03050	66.012	14.53	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			541.36330	516.597	14.52	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	Put			332.66330	354.697	14.52	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			222.30190	212.797	17.01	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,013.60190	1,050.897	17.01	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>11,739</b>
€ / R	On	01/06/2015	Foreign Exchange Future			13.14740		13.12840			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.17300		13.15400			12,369,447.00	939	149,376
€ / R	On	14/09/2015	Foreign Exchange Future			13.40360		13.38150			5,093,368.00	380	25,958
€ / R	On	11/12/2015	Foreign Exchange Future			13.63300		13.60970			0.00	0	10,618
€ / R	On	14/03/2016	Foreign Exchange Future			13.89520		13.87000			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.42290		14.39520			0.00	0	0
<b>Total € / R Future</b>											<b>17,462,815.00</b>	<b>1,319</b>	<b>188,952</b>
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			0.05780	0.058	20.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,161.65780	1,142.658	20.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			0.05480	0.055	20.18	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,171.65480	1,152.655	20.18	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			0.05190	0.052	20.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,181.65190	1,162.652	20.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			0.03160	0.030	20.93	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,281.63160	1,262.630	20.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,236.09260	2,217.095	22.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			642.38250	624.293	15.22	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.08850	0.091	22.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,256.08850	2,237.090	22.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.10150	0.103	21.82	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,196.10150	2,177.103	21.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.09260	0.094	22.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,049.20270	1,030.244	16.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.09060	0.093	22.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,246.09060	2,227.093	22.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			51.83350	53.975	14.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			377.83350	360.975	14.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			16.38250	17.293	15.22	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			2.57830	1.754	14.98	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			520.17700	535.348	13.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			16.17700	12.348	13.08	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			68.95770	71.692	14.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			314.95770	298.692	14.01	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			3.20270	3.244	16.63	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			906.57830	924.754	14.98	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,605.02780	1,586.735	17.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			802.16460	819.777	12.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			659.98920	676.780	12.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			178.48920	173.180	12.86	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			226.60520	220.641	13.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			64.40100	66.935	18.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,942.90100	1,923.335	18.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			86.52780	90.335	17.28	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			65.42200	68.014	18.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,923.92200	1,904.414	18.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			64.90950	67.471	18.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,933.40950	1,913.871	18.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			578.10520	594.241	13.02	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			120.66460	116.177	12.72	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			110.90510	115.859	20.69	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,001.20510	2,982.859	20.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,673.15580	2,696.552	15.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			13.45580	13.552	15.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			220.23490	229.354	17.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,620.53490	1,606.354	17.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			829.71170	850.211	12.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			270.01170	267.211	12.89	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			448.26830	463.366	14.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			738.56830	730.366	14.49	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			222.85440	232.060	16.98	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,603.15440	1,589.060	16.98	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			221.53800	230.704	17.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,611.83800	1,597.704	17.00	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			770.02990	763.273	14.35	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			646.65070	665.038	14.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			776.65070	769.838	14.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			643.28840	661.620	14.40	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			783.28840	776.420	14.40	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			650.02990	668.473	14.35	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			807.93630	832.702	15.94	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,352.73630	1,349.802	15.94	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			805.20160	829.931	15.96	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,360.00160	1,357.031	15.96	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			802.48660	827.180	15.98	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,367.28660	1,364.280	15.98	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>17,462,815.00</b>	<b>1,319</b>	<b>338,631</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.35650		9.37690			0.00	0	13,982
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.45690		9.47670			0.00	0	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.56060		9.58060			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.68120		9.70100			0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,985</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.18270	0.253	17.80	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			727.80200	707.491	15.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.90200	0.991	15.56	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			385.85280	365.597	12.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			8.95280	9.097	12.78	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			864.04270	884.402	17.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.91390	0.872	17.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			874.01390	894.372	17.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.88630	0.844	17.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			883.98630	904.344	17.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			977.08270	956.753	17.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			23.51480	25.494	11.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			44.27250	39.121	11.57	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			167.37250	182.621	11.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			16.56460	15.293	12.31	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			289.66460	308.793	12.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.94270	0.902	17.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			250.41480	231.994	11.94	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			51.45550	47.794	14.09	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			914.75550	930.894	14.09	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			50.55380	46.937	14.12	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			923.85380	940.037	14.12	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			49.66900	46.098	14.15	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			932.96900	949.198	14.15	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,237.48460	2,217.606	17.04	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			6.88460	7.006	17.04	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,336.58570	2,316.673	17.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			5.98570	6.073	17.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,287.01930	2,267.123	17.24	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			6.41930	6.523	17.24	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			350.83250	361.204	12.88	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			552.00510	542.369	12.85	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			341.00510	351.169	12.85	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			546.89970	537.366	12.87	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			345.89970	356.166	12.87	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			541.83250	532.404	12.88	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>0.00</b>	<b>0</b>	<b>23,441</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.72940		9.73920			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.87100		9.88000			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			18.98130	19.163	11.74	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			269.78130	279.763	11.74	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			17.69550	17.924	11.78	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			278.49550	288.524	11.78	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			16.48790	16.759	11.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			287.28790	297.359	11.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			144.59990	147.234	11.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			368.30950	361.963	11.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			148.30950	150.963	11.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			380.95340	374.567	11.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			140.95340	143.567	11.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			374.59990	368.234	11.26	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			12.73750		12.70220			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			12.99230		12.95420			0.00	0	1,607
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,865</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			867.47950	901.606	17.13	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			5.27950	4.106	17.13	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			857.62460	891.737	17.05	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			5.42460	4.237	17.05	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			847.77430	881.873	16.97	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			5.57430	4.373	16.97	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			480.54080	505.272	13.96	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			316.34080	302.972	13.96	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			475.35650	499.961	13.98	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			321.15650	307.661	13.98	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			470.21380	494.692	13.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			326.01380	312.392	13.99	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>8,865</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.94520		1.93090			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96390		1.95010			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			743.73940	864.597	13.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			34.73940	12.597	13.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			928.21460	1,058.188	13.58	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			19.21460	6.188	13.58	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			834.93070	959.859	13.01	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			25.93070	7.859	13.01	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			963.56500	872.200	14.06	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			425.34860	478.695	13.80	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			824.34860	739.695	13.80	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			393.85140	443.766	13.93	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			892.85140	804.766	13.93	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			364.56500	411.200	14.06	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			1.77020		1.76710			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.80300		1.79940			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			382.90410	400.927	14.39	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			111.90410	98.927	14.39	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			314.79410	329.673	14.10	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			143.79410	127.673	14.10	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			258.36250	271.476	14.26	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			187.36250	169.476	14.26	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			238.64410	230.197	12.35	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			765.11420	791.617	12.31	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			271.11420	261.617	12.31	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			700.62490	726.025	12.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			306.62490	296.025	12.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			832.64410	860.197	12.35	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			0.12340		0.12240			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12290		0.12180			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12180		0.12090			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			0.06060		0.06020			0.00	0	37,800
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05700		0.05730			0.00	0	12,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05580		0.05610			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			8.75130		8.75520			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	14/09/2015	Foreign Exchange Future			8.81270		8.81550			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.88340		8.88520			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			9.47240	10.218	13.02	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			344.27240	348.918	13.02	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			8.79730	9.519	13.06	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			353.59730	358.219	13.06	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			8.16720	8.865	13.11	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			362.96720	367.565	13.11	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			394.24020	397.771	11.45	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			107.41930	108.166	11.49	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			401.91930	405.466	11.49	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			112.11030	112.826	11.42	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			386.61030	390.126	11.42	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			109.74020	110.471	11.45	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			229.16790	232.850	12.61	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			453.96790	459.449	12.61	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			235.29560	238.915	12.55	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			440.09560	445.515	12.55	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			232.20950	235.860	12.58	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			447.00950	452.460	12.58	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			1.09000		1.09740			0.00	0	109
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09160		1.09890			0.00	0	24,993
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09340		1.10060			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>25,102</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>25,102</b>
RAIN	On	12/06/2015	Foreign Exchange Future			21,187.68000		21,108.22000			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			4.56780		4.56100			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.51530		4.51170			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			0.50650	0.585	17.50	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			429.50650	422.785	17.50	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.47170	0.545	17.68	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
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			439.47170	432.745	17.68	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.42320	0.489	17.79	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			449.42320	442.689	17.79	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			79.79880	80.633	12.18	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			178.09880	175.333	12.18	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			86.58960	87.463	12.10	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			164.88960	162.163	12.10	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			83.13620	83.989	12.14	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			171.43620	168.689	12.14	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			1.67660		1.67550			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.62990		1.62770			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>587,189,680.20</b>	<b>48,223</b>	<b>1,710,945</b>
<b>Total Options</b>											<b>999,594.18</b>	<b>1,612</b>	<b>2,001,636</b>
<b>Grand Total:</b>											<b>588,189,274.38</b>	<b>49,835</b>	<b>3,712,581</b>