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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/06/2015 Foreign Exchange Future			12.43640		12.43640			0.00	0	0
\$ / R On 19/06/2015 Foreign Exchange Future			12.40860		12.41270			0.00	0	0
\$ / R On 25/06/2015 Foreign Exchange Future			12.42010		12.42600			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.42240		12.42820			0.00	0	4,394
\$ / R On 29/06/2015 Foreign Exchange Future			12.42910		12.45100			0.00	0	0
\$ / R On 30/06/2015 Foreign Exchange Future			12.43130		12.43710			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.43580		12.44150			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.44470		12.45040			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.46040		12.46600			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.47600		12.48160			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.49620		12.50160			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.55680		12.56170			0.00	0	9
\$ / R On 26/08/2015 Foreign Exchange Future			12.55900		12.56390			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.56130		12.56610			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.57030		12.57490			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.59280		12.59700			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.60190		12.60590			68,617,345.50	5,445	591,362
\$ / R On 28/09/2015 Foreign Exchange Future			12.63300		12.63680			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.63740		12.64120			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.69940		12.70320			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.76150		12.76510			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/12/2015	Foreign Exchange Future			12.79020		12.79380			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.79690		12.80050			22,087,449.40	1,726	129,791
\$ / R	On	21/12/2015	Foreign Exchange Future			12.81930		12.82290			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.90440		12.90730			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.94110		12.94370			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.97100		12.97340			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.00550		13.00760			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.01240		13.01440			0.00	0	6,746
\$ / R	On	29/03/2016	Foreign Exchange Future			13.04740		13.04930			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.11290		13.11470			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.18550		13.18720			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.20890		13.21050			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.21590		13.21750			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.22530		13.22690			0.00	0	3,800
\$ / R	On	28/06/2016	Foreign Exchange Future			13.25860		13.25940			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.32010		13.32040			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.38360		13.38360			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.43450		13.43410			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.45350		13.45310			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.51280		13.51200			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.58270		13.58150			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.61660		13.61520			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.62720		13.62570			0.00	0	0
Total \$ / R Future											90,704,794.90	7,171	764,457
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Call			166.92540	146.359	18.51	0.00	0	10,000
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Put			74.22540	57.759	18.51	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			517.30840	511.451	17.14	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			11.30840	11.351	17.14	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,628.22980	1,622.525	25.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.02980	0.125	25.77	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,278.90670	1,272.870	22.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.70670	0.470	22.91	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			136.83650	124.909	16.59	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			168.63650	162.509	16.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.08660	0.078	41.26	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,451.88660	3,457.678	41.26	0.00	0	0
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Call			0.00000	172.230	18.78	688,918.00	4,000	2,000
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Put			0.00000	193.130	18.78	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			811.98520	805.774	17.18	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			4.88520	4.474	17.18	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			234.74730	222.601	15.41	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			123.24730	116.801	15.41	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			116.00950	106.870	16.42	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			274.50950	271.070	16.42	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	On	02/07/2015	Foreign Exchange Option	11.80	Call			652.99060	643.645	14.70	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			11.49060	7.845	14.70	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			385.15690	373.888	14.70	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			64.75690	59.188	14.70	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			224.66550	214.711	15.20	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			154.26550	150.011	15.20	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			407.55420	399.655	14.71	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			81.55420	79.255	14.71	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			409.58280	402.451	14.71	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			107.98280	106.451	14.71	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			190.40690	183.367	15.88	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			398.80690	397.167	15.88	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			123.68370	116.974	16.75	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			592.08370	590.774	16.75	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			5.77030	3.937	30.61	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,654.17030	3,657.737	30.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,703.35520	1,697.857	17.20	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			1.75520	1.657	17.20	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,355.94540	1,350.346	15.63	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			4.34540	4.146	15.63	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			366.95080	360.258	15.02	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			305.25080	303.458	15.02	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			553.24220	547.309	14.58	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			161.54220	160.509	14.58	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			173.84000	166.959	16.75	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			719.94000	717.959	16.75	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			19.54140	16.031	30.32	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,953.44140	3,954.731	30.32	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,771.89510	1,767.001	16.21	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			5.79510	5.701	16.21	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,429.43080	1,424.347	15.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			13.33080	13.047	15.23	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			209.51970	202.561	16.33	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			613.41970	611.261	16.33	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			492.95390	486.580	14.67	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			218.05390	216.280	14.67	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			612.12740	606.194	14.43	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			175.12740	173.395	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,456.24400	1,451.660	14.94	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			20.34400	19.760	14.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,427.55930	1,422.960	14.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			21.65930	21.060	14.87	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,341.99950	1,337.360	14.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			5.42180	5.130	16.38	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,011.82890	2,007.521	16.28	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			5.92890	5.621	16.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			13.60780	13.120	15.39	0.00	0	24,142

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	18.50	Call			4.17480	3.599	29.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,898.27480	5,901.699	29.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			73.02560	68.556	20.25	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,767.12560	1,766.656	20.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,051.32180	2,047.030	16.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,908.86240	1,908.683	20.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			58.58810	54.642	21.14	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,032.68810	2,032.742	21.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			192.07470	185.380	16.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			836.17470	833.480	16.89	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,639.50780	1,635.020	15.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			959.32400	956.919	17.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			94.18490	89.070	19.29	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,488.28490	1,487.170	19.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			232.38310	225.491	16.38	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			696.48310	693.591	16.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			64.76240	60.583	20.73	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			719.17930	716.314	16.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			213.44420	206.628	16.61	0.00	0	135
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			757.54420	754.728	16.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			278.78160	271.792	15.89	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			572.88160	569.892	15.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			165.22400	158.819	17.37	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			644.52530	641.580	16.18	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			234.87580	227.973	16.35	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			688.97580	686.073	16.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			345.74510	338.778	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			439.84510	436.878	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			225.07930	218.213	16.46	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			471.72670	468.737	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			310.45050	303.452	15.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			504.55050	501.552	15.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			483.01250	476.463	14.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			277.11250	274.563	14.73	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			250.42530	243.480	16.18	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			325.91130	323.169	14.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			0.00000	369.887	15.09	2,959,093.60	8,000	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			0.00000	387.987	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			598.87020	592.801	14.43	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			192.97020	190.901	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			327.62670	320.637	15.46	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			204.43650	202.290	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			538.67870	532.357	14.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			232.77870	230.457	14.58	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			677.05420	671.316	14.25	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			151.15420	149.416	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			431.81130	425.069	14.88	0.00	0	33,750

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	12.10	Put			157.67620	155.882	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			643.69420	637.814	14.33	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			167.79420	165.915	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			889.22590	884.013	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			83.32590	82.113	14.17	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			580.33650	574.191	14.48	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			126.82780	125.311	14.13	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			704.54230	698.914	14.19	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			138.64230	137.014	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,059.67850	1,054.714	14.33	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			53.77850	52.814	14.33	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			663.57620	657.782	14.28	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			56.27910	55.289	14.31	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			930.84090	925.689	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			74.94090	73.789	14.21	0.00	0	135
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,148.50880	1,143.668	14.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			42.60880	41.768	14.40	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			732.72780	727.211	14.13	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			43.63060	42.778	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,112.71990	1,107.831	14.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			46.81990	45.931	14.37	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,389.43740	1,384.820	14.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			23.53740	22.920	14.78	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,042.17910	1,037.189	14.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			26.09950	25.460	14.66	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,157.50590	1,152.678	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			41.60590	40.778	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,620.10200	1,615.604	15.34	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			14.20200	13.704	15.34	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,139.53060	1,134.678	14.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			33.88390	31.165	29.25	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,197.08390	4,198.165	29.25	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,277.20320	1,272.677	14.41	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			40.40320	39.677	14.41	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			223.00630	216.488	16.88	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			25.49710	24.533	14.96	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			856.20630	853.488	16.88	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			117.93350	112.629	19.09	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,481.13350	1,479.629	19.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,849.91700	1,845.177	15.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			13.11700	12.177	15.74	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,512.29710	1,507.533	14.96	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			358.52550	351.960	15.60	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			517.32550	514.560	15.60	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			237.57090	231.558	17.59	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,094.37090	1,092.158	17.59	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			51.68240	48.347	28.40	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	28/10/2015	Foreign Exchange Option	16.98	Put			4,328.48240	4,328.947	28.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,924.94340	1,920.401	15.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			21.74340	21.001	15.76	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,591.35470	1,586.853	14.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			38.15470	37.453	14.99	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,664.62610	1,660.441	14.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			49.52610	48.941	14.98	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			247.55560	241.805	18.21	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,332.45560	1,330.305	18.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			57.99600	54.583	28.01	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,742.89600	4,743.083	28.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,995.20950	1,990.900	15.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			30.10950	29.401	15.72	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			764.56930	760.860	14.49	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			310.76930	310.660	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			122.53270	117.472	23.89	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,122.03270	3,120.572	23.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			162.05830	156.786	20.59	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,201.55830	2,199.886	20.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			7.15600	6.471	27.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,976.65600	7,979.571	27.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			149.85960	144.707	20.98	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,349.35960	2,347.807	20.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			347.14910	341.454	17.21	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,046.64910	1,044.554	17.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			119.87400	114.480	27.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,819.37400	3,817.580	27.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			207.49130	201.866	19.43	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,776.99130	1,774.966	19.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			451.95230	446.718	16.20	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			751.45230	749.818	16.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			152.03970	146.864	20.91	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,321.53970	2,319.964	20.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			360.73190	355.075	17.06	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,000.23190	998.175	17.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			660.48800	656.299	14.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			419.98800	419.399	14.95	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			314.00870	308.250	17.63	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,173.50870	1,171.351	17.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			467.55380	462.397	16.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			717.05380	715.497	16.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			961.83480	958.451	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			201.33480	201.551	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			422.52550	417.151	16.46	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			822.02550	820.251	16.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			884.30080	881.007	14.11	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			233.80080	234.107	14.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,065.38320	1,061.902	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			164.88320	165.002	14.15	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			483.78220	478.702	15.95	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			683.28220	681.802	15.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			990.87920	987.465	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			190.37920	190.565	14.13	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,295.66070	1,292.035	14.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			105.16070	105.135	14.20	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			919.10730	915.770	14.12	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			218.60730	218.870	14.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,142.49400	1,138.953	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			141.99400	142.053	14.17	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,846.11400	1,841.890	15.27	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			45.61400	44.990	15.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,027.79720	1,024.347	14.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			177.29720	177.447	14.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,477.45680	1,473.631	14.43	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			76.95680	76.731	14.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,659.87890	1,655.806	14.85	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			59.37890	58.906	14.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,181.98070	1,178.416	14.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			131.48070	131.515	14.18	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,893.17510	1,888.926	15.38	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			42.67510	42.026	15.38	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,654.11000	3,649.302	18.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			3.61000	2.402	18.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,604.37650	3,599.532	18.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			3.87650	2.632	18.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,554.66140	3,549.783	18.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			4.16140	2.883	18.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			252.53140	247.096	18.80	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,579.63140	1,577.796	18.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			61.12940	57.825	27.53	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,108.22940	5,108.525	27.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,059.76520	2,055.610	15.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			36.86520	36.310	15.60	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,740.29050	1,736.294	14.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			57.39050	56.994	14.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,731.03170	1,727.042	14.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			58.13170	57.742	14.87	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			607.80650	603.719	15.67	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			670.50650	669.319	15.67	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			559.66770	555.464	16.01	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			762.36770	761.064	16.01	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			272.18740	267.638	19.29	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,844.88740	1,843.238	19.29	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,266.64010	1,262.740	13.95	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
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			159.34010	158.340	13.95	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			204.54920	200.587	21.24	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,660.84920	2,659.487	21.24	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,468.25400	1,464.043	13.90	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			124.55400	122.943	13.90	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,340.24170	1,336.650	13.81	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			166.84170	165.650	13.81	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			275.32540	271.450	19.87	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,141.92540	2,140.450	19.87	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			902.63360	898.642	14.45	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			425.03360	423.142	14.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			171.15500	168.443	13.70	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			40.46840	39.140	26.60	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,256.06840	7,256.740	26.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,037.11050	2,032.613	14.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			72.71050	70.213	14.63	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,963.75340	2,962.448	22.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			221.10440	217.300	25.00	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,706.70440	3,704.900	25.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,590.96140	1,586.234	13.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			126.56140	123.834	13.87	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,385.55500	1,380.843	13.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,370.20890	1,368.691	17.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			378.20740	374.748	18.59	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,673.80740	1,672.349	18.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			335.78000	332.362	19.20	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,911.38000	1,909.962	19.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			228.15340	224.848	22.00	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			238.18460	235.610	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,195.58260	1,191.017	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			241.18260	238.617	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,160.95190	1,156.442	13.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			256.55190	254.042	13.87	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			444.60890	441.092	17.73	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			198.79480	196.115	13.76	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,273.96060	1,269.306	13.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			209.56060	206.905	13.78	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,209.61170	1,205.024	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			235.21170	232.624	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,202.58460	1,198.010	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,362.81140	1,358.104	13.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			178.41140	175.704	13.71	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,303.19480	1,298.515	13.76	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			284.09250	280.211	20.55	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,484.79250	2,482.811	20.55	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,423.74510	1,418.843	13.64	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			174.44510	171.443	13.64	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	26/04/2016	Foreign Exchange Option	11.80	Call			1,494.62760	1,489.744	13.56	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			179.92760	176.843	13.56	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			289.70100	284.677	21.24	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,835.00100	2,831.777	21.24	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,577.56790	1,572.657	13.64	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			190.36790	187.157	13.64	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			315.55860	308.800	22.49	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,258.35860	3,253.300	22.49	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,613.82200	2,608.406	20.58	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,314.61060	1,309.627	13.81	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			304.11060	300.727	13.81	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			374.32200	367.306	20.58	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			805.31240	799.262	16.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			887.81240	883.362	16.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			801.96150	795.898	16.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			894.46150	889.998	16.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			808.68230	802.646	16.00	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			881.18230	876.746	16.00	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			817.63140	811.380	15.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			880.73140	876.080	15.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			814.25170	807.986	16.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			887.35170	882.686	16.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			810.89110	804.607	16.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			893.99110	889.307	16.03	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			352.51160	344.928	23.94	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,713.11160	3,706.328	23.94	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,658.60860	1,654.439	13.67	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			199.20860	195.839	13.67	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,728.03450	1,725.149	13.72	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			207.63450	205.049	13.72	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			382.73590	375.266	25.32	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,192.33590	4,185.166	25.32	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,802.52910	1,800.708	13.85	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			218.92910	217.108	13.85	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			366.61580	359.670	25.60	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,683.01580	4,676.070	25.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			868.06090	864.916	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,082.46090	1,079.316	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			864.95770	861.809	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,089.35770	1,086.209	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			871.18600	868.045	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,075.58600	1,072.445	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,034.26880	1,031.856	15.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			890.16880	887.356	15.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,030.84110	1,028.416	16.02	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			896.74110	893.916	16.02	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,027.43770	1,024.988	16.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			903.33770	900.488	16.04	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			344.45640	338.612	25.48	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,141.35640	5,135.112	25.48	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,880.02890	1,879.509	13.90	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			226.92890	226.009	13.90	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,944.89540	1,945.411	13.92	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			232.89540	232.612	13.92	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			318.00880	312.743	25.27	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,576.00880	5,569.943	25.27	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,020.85330	2,022.499	13.94	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			239.35330	239.798	13.94	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			297.12120	292.590	25.23	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,115.62120	6,109.890	25.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,493.82340	1,495.844	14.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			528.62340	529.244	14.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,488.55610	1,490.556	14.59	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			533.35610	533.956	14.59	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,499.11200	1,501.152	14.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			523.91200	524.552	14.56	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,218.59180	1,218.263	15.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			902.89180	901.063	15.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			265.93360	261.923	24.72	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,450.23360	6,444.723	24.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,063.55350	2,066.217	13.84	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			237.85350	239.017	13.84	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,225.75640	1,225.520	15.89	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			890.05640	888.320	15.89	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,222.16510	1,221.883	15.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			896.46510	894.683	15.91	0.00	0	0
Total \$ / R Option											3,648,011.60	12,000	1,371,888
Total \$ / R											94,352,806.50	19,171	2,136,345
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.60190		12.60590			592,289.30	47	711
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.79690		12.80050			140,765.90	11	68
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.01240		13.01440			0.00	0	31
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.22530		13.22690			0.00	0	0
Total \$ / R MAXI Future											733,055.20	58	810
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			98,168.85590	97,661.108	14.26	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			6,578.85590	6,471.108	14.26	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			97,314.72160	96,805.847	14.25	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			6,724.72160	6,615.847	14.25	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			96,463.33900	95,953.057	14.24	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			6,873.33900	6,763.057	14.24	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			109,592.32890	109,241.547	14.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				15,542.32890	15,551.547	14.16	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				111,134.55720	110,782.879	14.16	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				15,084.55720	15,092.879	14.16	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				110,362.30340	110,011.068	14.16	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				15,312.30340	15,321.068	14.16	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				98,181.25420	97,768.106	14.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				35,741.25420	35,528.105	14.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				97,644.19810	97,231.347	14.12	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				36,204.19810	35,991.347	14.12	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				97,109.80570	96,697.680	14.14	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				36,669.80570	36,457.680	14.14	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				76,889.33860	76,242.150	16.31	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				98,199.33860	97,712.150	16.31	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				76,578.86660	75,930.463	16.34	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				98,888.86660	98,400.463	16.34	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				76,270.15130	75,620.544	16.36	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				99,580.15130	99,090.544	16.36	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											733,055.20	58	810
£ / R	On 12/06/2015	Foreign Exchange Future			19.27850			19.27850			0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Future			19.57130			19.61870			10,177,076.00	520	28,910
£ / R	On 11/12/2015	Foreign Exchange Future			19.86580			19.91390			19,865.80	1	11,508
£ / R	On 14/03/2016	Foreign Exchange Future			20.19610			20.24410			0.00	0	1,055
£ / R	On 13/06/2016	Foreign Exchange Future			20.52790			20.57820			0.00	0	0
Total £ / R Future											10,196,941.80	521	41,473
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				8,638.70060	8,591.300	24.61	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.00060	0.000	24.61	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,685.44070	1,642.412	13.84	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				66.74070	71.112	13.84	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				1,545.41580	1,502.987	13.81	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				268.34310	279.512	13.82	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call				265.58990	249.488	15.13	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put				1,146.88990	1,178.188	15.13	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				1,263.37820	1,222.338	13.73	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				144.67820	151.038	13.73	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				86.71580	91.687	13.81	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				940.46280	904.009	13.81	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				261.76280	272.709	13.81	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				933.73900	897.398	13.81	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				265.03900	276.098	13.81	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				927.04310	890.812	13.82	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call				1,642.72510	1,603.387	13.54	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Put				228.82510	237.587	13.54	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	18.51	Call			1,635.08000	1,595.827	13.54	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			231.18000	240.027	13.54	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			642.49260	620.825	14.83	5,121,805.43	8,250	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,368.66220	1,398.236	15.38	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,158.81830	2,115.122	13.57	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			114.91830	119.322	13.57	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,058.59260	1,085.025	14.83	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,912.73760	1,870.801	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			158.83760	165.001	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,650.39160	1,610.969	13.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			226.49160	235.169	13.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			512.56220	494.036	15.38	4,668,637.37	9,450	18,900
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,539.91350	1,506.936	13.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			485.81350	500.836	13.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,533.41930	1,500.518	13.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			489.31930	504.418	13.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,526.94800	1,494.667	13.52	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			492.84800	508.567	13.52	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,236.12490	1,212.434	14.62	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,147.92490	1,174.534	14.62	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,232.25460	1,208.619	14.63	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,154.05460	1,180.719	14.63	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,228.38990	1,204.825	14.64	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,160.18990	1,186.925	14.64	0.00	0	0
Total £ / R Option											9,790,442.79	17,700	99,880
Total £ / R											19,987,384.59	18,221	141,353
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10217		0.10237			0.00	0	20
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10392		0.10412			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10595		0.10616			0.00	0	0
Total ¥ / R Future											0.00	0	4,318
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,242.63120	1,222.428	12.84	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			5.43120	5.528	12.84	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			365.79570	349.242	11.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			128.59570	132.342	11.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			69.56320	62.915	14.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			832.36320	846.015	14.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,444.77110	1,424.510	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			32.47110	32.710	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			645.58290	629.554	14.18	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			233.28290	237.755	14.18	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			259.03460	248.491	16.55	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			846.73460	856.691	16.55	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			870.67940	853.430	14.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			254.97940	258.030	14.10	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			431.19260	418.602	16.10	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			815.49260	823.202	16.10	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			233.89000	224.365	18.48	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,618.19000	1,628.965	18.48	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,318
€ / R	On	12/06/2015	Foreign Exchange Future			13.96890		13.96890			0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Future			14.19390		14.22180			56,789,793.90	4,001	47,551
€ / R	On	21/09/2015	Foreign Exchange Future			14.21310		14.24080			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.30960		14.33680			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.43610		14.46400			23,011,143.40	1,594	34,824
€ / R	On	25/01/2016	Foreign Exchange Future			14.56600		14.59350			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.71040		14.73770			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.99010		15.01840			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.25390		15.28320			0.00	0	0
Total € / R Future											79,800,937.30	5,595	85,375
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,263.58800	1,236.150	13.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			192.39950	186.314	15.70	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			33.39240	33.524	13.64	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			266.24290	257.305	15.01	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			644.44290	663.405	15.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			134.78700	130.870	16.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,162.98700	1,186.970	16.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,154.33760	1,178.268	16.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			41.78800	42.250	13.58	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,236.43130	1,209.112	13.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			44.63130	45.212	13.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			133.45380	129.586	16.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,171.65380	1,195.686	16.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			9.72140	9.635	15.05	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,543.84370	1,515.828	13.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			22.04370	21.928	13.95	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,355.19240	1,327.424	13.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			870.59950	892.414	15.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			136.13760	132.168	16.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,971.52140	1,943.535	15.05	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			375.70760	364.112	14.39	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			474.90760	491.012	14.39	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			371.90450	360.420	14.41	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			481.10450	497.320	14.41	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			222.75500	215.922	15.55	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			831.95500	852.822	15.55	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
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			379.55010	367.844	14.37	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			468.75010	484.744	14.37	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			485.16510	474.882	14.34	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			498.36510	515.282	14.34	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			301.53920	295.872	15.57	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			884.73920	906.272	15.57	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			493.86360	482.854	14.30	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			487.06360	503.254	14.30	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			489.49630	478.852	14.32	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			492.69630	509.252	14.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,519.46830	3,490.851	16.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			5.46830	4.751	16.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,504.33160	1,475.464	13.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			90.33160	89.364	13.25	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			861.21730	843.115	13.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			297.21730	307.015	13.46	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			164.29990	163.607	18.77	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,200.29990	2,227.507	18.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			405.12420	400.510	15.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			931.12420	954.410	15.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			402.43290	397.889	15.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			938.43290	961.789	15.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			399.76560	395.288	15.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			945.76560	969.188	15.61	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			543.61540	536.231	15.18	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			870.11540	890.231	15.18	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			646.51770	637.280	14.57	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			673.01770	691.280	14.57	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			642.75070	633.581	14.59	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			679.25070	697.581	14.59	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			565.83610	558.051	15.04	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			822.33610	842.051	15.04	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			650.30460	641.003	14.55	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			666.80460	685.003	14.55	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			343.84910	354.056	13.10	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,075.88630	1,058.888	13.12	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			348.18630	358.488	13.12	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,087.23660	1,070.058	13.08	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			339.53660	349.658	13.08	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,081.54910	1,064.456	13.10	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			805.93320	795.267	15.28	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,030.74140	1,048.286	15.26	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			802.74770	792.158	15.30	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,044.34770	1,062.058	15.30	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,037.53320	1,055.167	15.28	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			616.48020	610.593	16.62	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,558.08020	1,580.493	16.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,247.06800	1,223.534	13.16	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			428.66800	433.434	13.16	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			809.14140	798.386	15.26	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,164.85220	1,149.801	14.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			841.65220	855.901	14.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,172.67910	1,157.411	14.67	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			829.47910	843.511	14.67	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,168.75640	1,153.600	14.69	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			835.55640	849.700	14.69	0.00	0	0
Total € / R Option											0.00	0	123,040
Total € / R											79,800,937.30	5,595	208,415
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.59600		9.59600			0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.74360		9.71270			0.00	0	2,015
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.85050		9.81910			0.00	0	8,678
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.97350		9.94040			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.09880		10.06560			0.00	0	0
Total AU\$ / R Future											0.00	0	11,693
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			702.36340	672.467	13.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			63.80580	64.753	13.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			711.10580	681.153	13.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			66.34820	67.410	13.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			693.64820	663.810	13.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			65.06340	66.067	13.32	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.01350	1.764	16.49	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,570.58360	2,601.790	16.62	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.48360	1.290	16.62	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,520.83020	2,552.010	16.56	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.73020	1.510	16.56	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,471.11350	2,502.264	16.49	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			687.56600	706.794	12.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			247.16600	233.294	12.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			681.57730	700.675	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			251.17730	237.175	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			693.59330	713.534	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			243.19330	230.034	12.79	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			553.49380	532.170	13.22	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			526.77750	539.353	13.19	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			541.17750	520.553	13.19	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			522.92060	535.148	13.21	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			547.32060	526.348	13.21	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			519.09380	530.970	13.22	0.00	0	0
Total AU\$ / R Option											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R											0.00	0	11,693
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.20110		10.23350			0.00	0	3,936
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.34820		10.38110			0.00	0	0
Total CAD/ R Future											0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			646.36800	614.879	11.90	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			52.86800	53.779	11.90	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			637.94880	606.498	11.89	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			54.44880	55.398	11.89	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			629.56690	598.157	11.88	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			56.06690	57.057	11.88	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			337.20890	321.642	13.50	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			456.10890	473.442	13.50	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			333.57650	318.114	13.52	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			462.47650	479.914	13.52	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			340.87700	325.210	13.47	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			449.77700	467.010	13.47	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	3,936
CF CANDCO	On	14/09/2015	Foreign Exchange Future			144.73050		155.60950			0.00	0	24,000
Total CF CANDCO CAGH Future											0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			4.38050	15.260		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			4.39050	15.270		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			4.40050	15.280		0.00	0	0
Total CF CANDCO CAGH Option											0.00	0	0
Total CF CANDCO CAGH											0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.51400		13.64880			0.00	0	1,627
CHF / R	On	11/12/2015	Foreign Exchange Future			13.78110		13.91700			0.00	0	7,188
Total CHF / R Future											0.00	0	8,815
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			949.52000	838.385	14.08	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			90.72000	114.385	14.08	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			941.33410	830.565	14.07	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			92.53410	116.565	14.07	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			933.17650	822.775	14.07	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			94.37650	118.775	14.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			553.31470	498.098	15.39	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			626.31470	706.998	15.39	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			549.55470	494.683	15.41	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			632.55470	713.584	15.41	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			545.82550	491.293	15.43	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			638.82550	720.194	15.43	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,815
CNH / R	On	14/09/2015	Foreign Exchange Future			2.01580		2.01760			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.03660		2.03850			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			532.58230	538.608	14.15	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			710.89370	698.278	14.04	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			434.89370	440.278	14.04	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			656.08220	643.833	14.04	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			480.08220	485.833	14.04	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			608.58230	596.608	14.15	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,072.01250	1,060.392	14.34	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			587.01250	594.392	14.34	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,019.11170	1,007.754	14.40	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			634.11170	641.754	14.40	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			968.25660	957.158	14.46	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			683.25660	691.158	14.46	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.90610		1.90910			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.94030		1.94340			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			52.22830	48.589	13.41	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,651.69140	1,617.644	13.29	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			60.69140	56.644	13.29	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,561.33750	1,526.866	13.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			70.33750	65.866	13.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,743.22830	1,709.590	13.41	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			577.13070	556.871	14.22	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,043.13070	1,053.871	14.22	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			544.41950	524.696	14.31	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,110.41950	1,121.696	14.31	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			513.46310	494.275	14.41	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
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,179.46310	1,191.275	14.41	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12720		0.12710			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12420		0.12690			232,254.00	1,870	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12650		0.12700			0.00	0	0
Total KES / R Future											232,254.00	1,870	1,883
Total KES / R											232,254.00	1,870	1,883
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06070		0.06060			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05880		0.05870			181,104.00	3,080	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05770		0.05740			0.00	0	0
Total NGN / R Future											181,104.00	3,080	114,200
Total NGN / R											181,104.00	3,080	114,200
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.68540		8.67830			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.74380		8.73590			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.81740		8.80890			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.90570		8.89680			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			88.88990	84.638	17.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			200.58990	189.238	17.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			85.28820	81.021	17.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			206.98820	195.621	17.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			81.79360	77.518	17.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			213.49360	202.118	17.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			151.10150	147.740	17.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			122.80150	112.340	17.86	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			77.13720	75.076	11.43	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			431.23720	421.276	11.43	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			75.28090	73.224	11.46	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			439.38090	429.424	11.46	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			73.47010	71.418	11.50	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			447.57010	437.618	11.50	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			205.54860	208.769	13.08	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			486.64860	481.369	13.08	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			202.74780	205.887	13.11	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			493.84780	488.487	13.11	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			199.98870	203.042	13.14	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			501.08870	495.642	13.14	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			305.09190	307.325	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
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			548.29190	541.625	13.31	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			302.01710	304.187	13.33	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			555.21710	548.487	13.33	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			298.97570	301.086	13.35	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			562.17570	555.386	13.35	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	500
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12630		1.12820			0.00	0	25,824
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12810		1.13000			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.13050		1.13240			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,824
Total QUANTO € / \$											0.00	0	25,824
RAIN	On	14/09/2015	Foreign Exchange Future			22,344.82000		22,376.96000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.48770		4.51520			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.44780		4.47580			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			97.68450	88.865	15.64	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			192.48450	211.165	15.64	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			105.09640	95.667	15.59	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			179.89640	197.967	15.59	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			101.33680	92.215	15.62	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			186.13680	204.515	15.62	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			377.14040	159.528	14.41	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			391.34040	201.728	14.41	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			372.64760	155.349	14.43	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			396.84760	207.549	14.43	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			368.19570	151.254	14.44	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			402.39570	213.454	14.44	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.64800		1.65750			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.60620		1.60540			0.00	0	0
Total ZMW / R Future											0.00	0	130

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ZMW / R								0.00	0	130
Total Futures								181849087.20	18,295	1,087,414
Total Options								13438454.39	29,700	1,594,808
Grand Total:								195,287,541.59	47,995	2,682,222