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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/06/2015 Foreign Exchange Future			12.42140		12.40860			0.00	0	0
\$ / R On 25/06/2015 Foreign Exchange Future			12.43260		12.42010			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.43490		12.42240			0.00	0	4,394
\$ / R On 29/06/2015 Foreign Exchange Future			12.44160		12.42910			0.00	0	0
\$ / R On 30/06/2015 Foreign Exchange Future			12.44380		12.43130			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.44830		12.43580			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.45730		12.44470			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.47310		12.46040			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.48880		12.47600			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.50910		12.49620			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.57010		12.55680			0.00	0	9
\$ / R On 26/08/2015 Foreign Exchange Future			12.57230		12.55900			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.57460		12.56130			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.58350		12.57030			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.60600		12.59280			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.61500		12.60190			266,340,495.00	21,113	587,646
\$ / R On 28/09/2015 Foreign Exchange Future			12.64640		12.63300			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.65090		12.63740			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.71350		12.69940			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.77610		12.76150			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.80520		12.79020			0.00	0	276

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future			12.81190		12.79690			50,414,826.50	3,935	129,791
\$ / R	On	21/12/2015	Foreign Exchange Future			12.83430		12.81930			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.92050		12.90440			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.95780		12.94110			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.98800		12.97100			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.02300		13.00550			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.03000		13.01240			0.00	0	6,746
\$ / R	On	29/03/2016	Foreign Exchange Future			13.06520		13.04740			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.13140		13.11290			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.20470		13.18550			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.22830		13.20890			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.23540		13.21590			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.24490		13.22530			1,324,490.00	100	3,800
\$ / R	On	28/06/2016	Foreign Exchange Future			13.27830		13.25860			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.33940		13.32010			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.40260		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			13.45320		13.43450			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.47210		13.45350			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.53110		13.51280			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.60060		13.58270			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.63430		13.61660			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.64490		13.62720			0.00	0	0
Total \$ / R Future											318,079,811.50	25,148	760,741
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Call			146.35890	133.635	19.66	0.00	0	10,000
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Put			57.75890	32.235	19.66	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			511.45140	519.142	17.31	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			11.35140	6.542	17.31	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,622.52490	1,634.949	26.72	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.12490	0.049	26.72	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,272.86960	1,285.075	23.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.46960	0.175	23.28	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			124.90880	110.582	15.74	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			162.50880	135.682	15.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.07800	0.112	46.61	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,457.67800	3,445.212	46.61	0.00	0	0
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Call			172.22950	130.367	14.94	0.00	0	2,000
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Put			193.12950	138.767	14.94	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			805.77350	816.986	17.69	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			4.47350	3.186	17.69	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			222.60130	216.667	14.99	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			116.80130	98.367	14.99	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			106.86980	94.617	15.71	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			271.06980	246.317	15.71	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			643.64470	654.920	15.36	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	Put			7.84470	6.620	15.36	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			373.88790	373.450	14.21	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			59.18790	46.150	14.21	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			214.71080	206.531	14.60	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			150.01080	129.231	14.60	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			399.65530	399.213	14.31	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			79.25530	66.113	14.31	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			402.45140	401.226	14.33	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			106.45140	92.426	14.33	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			183.36650	177.173	15.57	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			397.16650	378.073	15.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			116.97380	111.302	16.49	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			590.77380	572.202	16.49	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			3.93660	3.642	30.93	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,657.73660	3,644.542	30.93	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,697.85740	1,710.384	17.20	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			1.65740	1.284	17.20	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,350.34590	1,362.407	15.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			4.14590	3.307	15.61	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			360.25750	358.089	14.80	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			303.45750	287.989	14.80	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			547.30920	549.028	14.39	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			160.50920	148.929	14.39	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			166.95880	162.753	16.56	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			717.95880	700.453	16.56	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			16.03070	15.067	30.34	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,954.73070	3,940.467	30.34	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,767.00090	1,779.491	16.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			5.70090	4.891	16.17	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,424.34670	1,435.968	15.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			13.04670	11.368	15.17	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			202.56140	198.599	16.14	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			611.26140	593.999	16.14	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			486.57990	487.398	14.50	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			216.27990	203.898	14.50	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			606.19450	609.499	14.31	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			173.39450	163.499	14.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,451.65980	1,462.887	14.90	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			19.75980	17.887	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,422.96030	1,434.088	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			21.06030	19.088	14.83	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,337.35970	1,348.161	14.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			5.13010	4.533	16.36	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,007.52080	2,019.974	16.26	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			5.62080	4.974	16.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			13.11950	11.785	15.36	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			3.59920	3.325	29.86	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	18.50	Put			5,901.69920	5,888.325	29.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			68.55590	66.289	20.16	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,766.65590	1,751.289	20.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,047.03010	2,059.533	16.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,908.68330	1,893.457	20.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			54.64180	52.633	21.07	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,032.74180	2,017.633	21.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			185.38020	182.568	16.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			833.48020	817.568	16.77	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,635.01950	1,646.785	15.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			956.91900	940.949	17.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			89.07040	86.525	19.19	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,487.17040	1,471.525	19.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			225.49090	222.957	16.25	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			693.59090	677.957	16.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			60.58330	58.457	20.65	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			716.31350	700.619	16.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			206.62830	203.946	16.48	295,721.70	1,450	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			754.72830	738.946	16.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			271.79200	269.720	15.76	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			569.89200	554.720	15.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			158.81900	155.949	17.26	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			641.57980	626.111	16.05	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			227.97300	225.460	16.22	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			686.07300	670.460	16.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			338.77830	337.570	15.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			436.87830	422.570	15.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			218.21350	215.619	16.34	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			468.73740	454.179	15.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			303.45200	301.766	15.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			501.55200	486.766	15.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			476.46260	477.559	14.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			274.56260	262.559	14.61	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			243.47980	241.111	16.05	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			323.16940	310.264	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			369.88670	369.137	14.95	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			387.98670	374.137	14.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			592.80100	595.917	14.32	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			190.90100	180.917	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			320.63740	319.179	15.33	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			202.29050	191.990	14.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			532.35670	534.434	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			230.45670	219.434	14.47	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			671.31640	675.721	14.15	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			149.41640	140.721	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			425.06940	425.264	14.75	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			155.88180	146.972	14.18	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	12.13	Call			637.81450	641.681	14.22	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			165.91450	156.681	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			884.01280	891.276	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			82.11280	76.276	14.09	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			574.19050	576.990	14.37	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			125.31090	117.489	14.04	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			698.91390	703.757	14.09	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			137.01390	128.757	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,054.71440	1,063.651	14.26	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			52.81440	48.651	14.26	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			657.78180	661.972	14.18	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			55.28940	50.972	14.24	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			925.68930	933.399	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			73.78930	68.399	14.13	99,178.84	1,450	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,143.66820	1,153.319	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			41.76820	38.319	14.35	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			727.21090	732.489	14.04	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			42.77760	39.261	14.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,107.83050	1,117.206	14.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			45.93050	42.206	14.31	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,384.82030	1,395.808	14.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			22.92030	20.808	14.74	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,037.18940	1,045.972	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			25.45970	23.161	14.62	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,152.67770	1,162.396	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			40.77770	37.396	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,615.60360	1,627.320	15.31	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			13.70360	12.320	15.31	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,134.67760	1,144.261	14.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			31.16500	30.044	29.25	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,198.16500	4,183.644	29.25	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,272.67700	1,283.017	14.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			39.67700	36.617	14.36	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			216.48760	214.253	16.78	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			24.53320	22.407	14.92	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			853.48760	837.854	16.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			112.62930	110.331	19.01	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,479.62930	1,463.931	19.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,845.17680	1,857.356	15.69	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			12.17680	10.956	15.69	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,507.53320	1,518.807	14.92	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			351.95960	351.165	15.49	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			514.55960	500.265	15.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			231.55790	230.441	17.52	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,092.15790	1,076.941	17.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			48.34700	47.474	28.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,328.94700	4,313.974	28.42	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	28/10/2015	Foreign Exchange Option	10.80	Call			1,920.40070	1,932.911	15.72	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			21.00070	19.412	15.72	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,586.85320	1,598.361	14.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			37.45320	34.861	14.95	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,660.44150	1,671.946	14.92	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			48.94150	45.846	14.92	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			241.80530	241.526	18.17	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,330.30530	1,315.426	18.17	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			54.58310	54.105	28.05	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,743.08310	4,728.005	28.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,990.90050	2,003.464	15.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			29.40050	27.364	15.66	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			760.86010	765.591	14.41	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			310.66010	300.391	14.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			117.47230	117.451	23.92	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,120.57230	3,105.551	23.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			156.78580	156.807	20.59	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,199.88580	2,184.907	20.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			6.47090	6.397	27.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,979.57090	7,964.497	27.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			144.70720	144.714	20.99	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,347.80720	2,332.814	20.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			341.45380	342.301	17.18	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,044.55380	1,030.401	17.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			114.48010	114.456	27.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,817.58010	3,802.556	27.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			201.86580	201.991	19.42	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,774.96580	1,760.091	19.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			446.71830	448.318	16.15	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			749.81830	736.418	16.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			146.86420	146.875	20.91	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,319.96420	2,304.975	20.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			355.07500	356.015	17.02	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			998.17500	984.115	17.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			656.29900	659.901	14.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			419.39900	408.001	14.89	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			308.25050	308.878	17.59	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,171.35050	1,156.978	17.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			462.39680	464.123	16.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			715.49680	702.223	16.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			958.45060	965.230	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			201.55060	193.330	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			417.15130	418.522	16.41	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			820.25130	806.622	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			881.00730	887.038	14.03	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			234.10730	225.138	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,061.90210	1,069.624	14.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			165.00210	157.724	14.08	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			478.70170	480.568	15.90	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			681.80170	668.668	15.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			987.46530	994.515	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			190.56530	182.615	14.06	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,292.03460	1,301.608	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			105.13460	99.708	14.13	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			915.77030	922.143	14.04	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			218.87030	210.243	14.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,138.95290	1,147.334	14.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			142.05290	135.434	14.09	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,841.88980	1,854.071	15.21	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			44.98980	42.171	15.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,024.34710	1,031.736	14.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			177.44710	169.836	14.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,473.63100	1,484.308	14.36	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			76.73100	72.408	14.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,655.80620	1,667.298	14.79	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			58.90620	55.398	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,178.41550	1,187.118	14.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			131.51550	125.218	14.10	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,888.92570	1,901.261	15.31	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			42.02570	39.361	15.31	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,649.30230	3,664.107	18.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.40230	2.207	18.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,599.53230	3,614.319	18.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.63230	2.419	18.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,549.78250	3,564.550	18.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.88250	2.650	18.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			247.09610	247.536	18.79	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,577.79610	1,563.236	18.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			57.82540	58.626	27.67	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,108.52540	5,094.326	27.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,055.61010	2,068.481	15.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			36.31010	34.181	15.55	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,736.29390	1,748.425	14.86	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			56.99390	54.125	14.86	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,727.04230	1,739.151	14.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			57.74230	54.851	14.84	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			603.71880	605.685	15.58	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			669.31880	655.185	15.58	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			555.46390	556.963	15.92	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			761.06390	746.463	15.92	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			267.63760	267.056	19.24	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,843.23760	1,826.556	19.24	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,262.73960	1,271.817	13.86	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			158.33960	151.317	13.86	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	12/02/2016	Foreign Exchange Option	15.40	Call			200.58740	199.444	21.17	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,659.48740	2,641.644	21.17	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,464.04300	1,474.857	13.82	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			122.94300	117.057	13.82	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,336.65030	1,345.611	13.70	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			165.65030	157.611	13.70	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			271.45050	270.183	19.79	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,140.45050	2,122.183	19.79	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			898.64190	903.464	14.35	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			423.14190	410.464	14.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			168.44250	160.069	13.58	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			39.14020	38.841	26.59	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,256.74020	7,238.841	26.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,032.61340	2,046.742	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			70.21340	66.742	14.58	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,962.44850	2,940.059	21.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			217.30050	212.093	24.80	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,704.90050	3,682.093	24.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,586.23400	1,599.183	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			123.83400	119.183	13.84	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,380.84250	1,390.069	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,368.69150	1,350.474	17.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			374.74850	373.579	18.49	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,672.34850	1,653.579	18.49	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			332.36240	331.072	19.11	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,909.96240	1,891.071	19.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			224.84850	220.059	21.81	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			235.60980	226.563	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,191.01720	1,199.551	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			238.61720	229.551	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,156.44220	1,164.878	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			254.04220	244.878	13.79	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			441.09150	440.474	17.63	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			196.11490	187.411	13.65	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,269.30550	1,278.092	13.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			206.90550	198.092	13.68	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,205.02420	1,213.601	13.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			232.62420	223.601	13.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,198.00980	1,206.563	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,358.10390	1,367.234	13.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			175.70390	167.234	13.60	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,298.51490	1,307.411	13.65	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			280.21120	278.550	20.46	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,482.81120	2,463.350	20.46	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,418.84320	1,429.386	13.56	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			171.44320	164.186	13.56	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,489.74350	1,502.892	13.55	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	26/04/2016	Foreign Exchange Option	11.80	Put			176.84350	171.492	13.55	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			284.67650	283.423	21.17	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,831.77650	2,812.023	21.17	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,572.65720	1,584.489	13.56	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			187.15720	179.789	13.56	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			308.79950	308.420	22.43	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,253.29950	3,233.720	22.43	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,608.40570	2,589.440	20.53	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,309.62670	1,319.120	13.73	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			300.72670	290.820	13.73	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			367.30570	367.739	20.53	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			799.26210	803.612	15.96	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			883.36210	868.212	15.96	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			795.89790	800.213	15.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			889.99790	874.813	15.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			802.64550	807.036	15.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			876.74550	861.636	15.93	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			811.37980	816.101	15.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			876.07980	861.201	15.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			807.98650	812.668	15.95	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			882.68650	867.768	15.95	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			804.60710	809.259	15.97	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			889.30710	874.359	15.97	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			344.92780	344.983	23.90	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,706.32780	3,686.683	23.90	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,654.43880	1,666.307	13.58	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			195.83880	188.007	13.58	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,725.14920	1,737.539	13.66	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			205.04920	198.139	13.66	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			375.26590	371.691	25.19	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,185.16590	4,162.291	25.19	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,800.70810	1,810.329	13.73	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			217.10810	207.729	13.73	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			359.67010	360.028	25.58	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,676.07010	4,657.428	25.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			864.91590	862.814	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,079.31590	1,077.214	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			861.80880	859.704	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,086.20880	1,084.104	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			868.04490	865.945	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,072.44490	1,070.345	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,031.85630	1,034.053	15.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			887.35630	870.853	15.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,028.41570	1,030.597	15.91	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			893.91570	877.397	15.91	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,024.98750	1,027.160	15.94	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			900.48750	883.960	15.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			338.61230	339.083	25.46	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,135.11230	5,116.983	25.46	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,879.50860	1,887.899	13.75	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			226.00860	215.799	13.75	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,945.41150	1,954.086	13.79	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			232.61150	222.986	13.79	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			312.74310	316.099	25.32	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,569.94310	5,554.999	25.32	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,022.49850	2,028.864	13.77	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			239.79850	228.264	13.77	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			292.58980	293.406	25.23	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,109.88980	6,092.806	25.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,495.84370	1,496.435	14.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			529.24370	512.135	14.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,490.55620	1,491.152	14.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			533.95620	516.852	14.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,501.15240	1,501.735	14.38	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			524.55240	507.435	14.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,218.26260	1,217.383	15.79	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			901.06260	882.483	15.79	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			261.92270	262.719	24.72	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,444.72270	6,427.819	24.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,066.21720	2,071.848	13.65	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			239.01720	226.948	13.65	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,225.52030	1,224.654	15.74	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			888.32030	869.754	15.74	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,221.88260	1,221.009	15.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			894.68260	876.109	15.77	0.00	0	0
Total \$ / R Option											394,900.54	2,900	1,374,788
Total \$ / R											318,474,712.04	28,048	2,135,529
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.61500		12.60190			327,990.00	26	707
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.81190		12.79690			115,307.10	9	77
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.03000		13.01240			0.00	0	31
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.24490		13.22530			0.00	0	0
Total \$ / R MAXI Future											443,297.10	35	815
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			6,763.05650	6,258.523	14.17	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			97,661.10790	98,483.410	14.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			6,471.10790	5,983.410	14.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			96,805.84660	97,619.634	14.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			6,615.84660	6,119.634	14.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			95,953.05650	96,758.523	14.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			110,011.06840	110,816.286	14.08	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			15,321.06840	14,626.286	14.08	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			109,241.54660	110,040.446	14.08	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			15,551.54660	14,850.446	14.08	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			110,782.87920	111,594.655	14.09	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			15,092.87920	14,404.655	14.09	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			35,991.34730	34,676.657	13.99	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			96,697.68000	97,136.403	14.01	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			36,457.68000	35,136.404	14.01	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			97,768.10550	98,287.954	13.98	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			35,528.10550	34,287.954	13.98	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			97,231.34730	97,676.657	13.99	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			75,620.54360	76,033.835	16.30	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			99,090.54360	97,543.835	16.30	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			76,242.14970	76,662.242	16.25	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			97,712.14970	96,172.242	16.25	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			75,930.46350	76,346.881	16.28	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			98,400.46350	96,856.881	16.28	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										443,297.10	35	815
£ / R	On 14/09/2015	Foreign Exchange Future			19.80200		19.57130			46,356,482.00	2,341	28,858
£ / R	On 11/12/2015	Foreign Exchange Future			20.10190		19.86580			201,019.00	10	11,508
£ / R	On 14/03/2016	Foreign Exchange Future			20.43910		20.19610			204,391.00	10	1,055
£ / R	On 13/06/2016	Foreign Exchange Future			20.77600		20.52790			0.00	0	0
Total £ / R Future										46,761,892.00	2,361	41,421
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			276.09760	204.622	13.74	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			890.81160	1,049.413	13.74	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call			1,222.33750	1,410.635	13.78	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put			151.03750	108.635	13.78	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			91.68690	64.026	13.88	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			904.00870	1,063.854	13.73	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			272.70870	201.854	13.73	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			897.39760	1,056.621	13.74	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,642.41170	1,850.986	13.93	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			71.11170	48.986	13.93	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,502.98690	1,706.026	13.88	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put			279.51160	207.413	13.74	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call			249.48820	305.102	14.86	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put			1,178.18820	1,003.102	14.86	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,591.30040	8,822.000	24.46	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00040	0.000	24.46	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call			1,603.38690	1,790.159	13.52	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call			494.03570	563.710	15.10	0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Put			119.32230	101.607	13.98	0.00	0	830
£ / R	On 11/12/2015	Foreign Exchange Option	20.33	Put			1,085.02490	936.093	14.55	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	11/12/2015	Foreign Exchange Option	18.16	Call			1,870.80090	2,069.894	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			165.00090	127.994	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,610.96870	1,798.130	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			235.16870	186.230	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			237.58690	188.259	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,595.82710	1,782.204	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			240.02710	190.304	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			620.82490	707.993	14.55	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,398.23570	1,231.810	15.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,115.12230	2,333.507	13.98	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,494.66720	1,660.218	13.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			508.56720	431.118	13.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,506.93580	1,673.804	13.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			500.83580	424.703	13.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,500.51760	1,667.003	13.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			504.41760	427.903	13.48	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,180.71890	1,040.184	14.32	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,204.82540	1,312.046	14.33	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,186.92540	1,046.046	14.33	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,212.43440	1,320.336	14.31	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,174.53440	1,034.336	14.31	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,208.61890	1,316.184	14.32	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											46,761,892.00	2,361	141,301
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10162		0.10217			0.00	0	20
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10336		0.10392			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10541		0.10595			0.00	0	0
Total ¥ / R Future											0.00	0	4,318
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,222.42840	1,167.113	12.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			5.52840	5.513	12.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			349.24220	314.084	11.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			132.34220	152.484	11.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			62.91510	55.850	14.91	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			846.01510	894.250	14.91	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,424.51000	1,370.111	14.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			32.71000	33.711	14.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			629.55450	589.102	14.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			237.75450	252.702	14.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			248.49100	231.492	16.68	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			856.69100	895.092	16.68	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			853.43000	814.691	14.12	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			258.03000	273.790	14.12	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			418.60160	400.661	16.29	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	0.11	Put			823.20160	859.761	16.29	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			224.36480	214.697	18.67	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,628.96480	1,673.797	18.67	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,318
€ / R	On	14/09/2015	Foreign Exchange Future			14.19010		14.19390			3,377,243.80	238	47,551
€ / R	On	21/09/2015	Foreign Exchange Future			14.20930		14.21310			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.30590		14.30960			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.43410		14.43610			0.00	0	34,824
€ / R	On	25/01/2016	Foreign Exchange Future			14.56510		14.56600			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.71130		14.71040			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.99410		14.99010			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.25820		15.25390			0.00	0	0
Total € / R Future											3,377,243.80	238	85,375
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,236.15000	1,230.169	13.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			186.31400	173.312	15.37	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			33.52420	31.817	13.59	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			257.30500	243.182	14.69	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			663.40500	653.082	14.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			130.86990	119.790	16.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,186.96990	1,179.690	16.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,178.26830	1,170.932	16.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			42.25000	40.069	13.51	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,209.11180	1,202.975	13.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			45.21180	42.875	13.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			129.58600	118.562	16.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,195.68600	1,188.462	16.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			9.63550	8.941	15.01	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,515.82790	1,510.851	13.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			21.92790	20.751	13.92	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,327.42420	1,321.917	13.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			892.41400	883.212	15.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			132.16830	121.032	16.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,943.53550	1,939.041	15.01	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			364.11240	349.582	14.10	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			491.01240	480.282	14.10	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			360.41970	345.890	14.12	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			497.31970	486.590	14.12	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			215.92230	202.464	15.23	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			852.82230	843.164	15.23	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			367.84400	353.314	14.08	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			484.74400	474.014	14.08	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			474.88210	459.651	14.06	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	26/10/2015	Foreign Exchange Option	14.35	Put			515.28210	503.751	14.06	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			295.87210	280.778	15.25	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			906.27210	894.878	15.25	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			482.85380	467.661	14.02	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			503.25380	491.761	14.02	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			478.85180	463.639	14.04	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			509.25180	497.739	14.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			400.51030	384.128	15.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			954.41030	940.028	15.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,490.85070	3,488.704	16.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.75070	4.604	16.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,475.46400	1,471.312	13.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			89.36400	87.212	13.21	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			395.28830	378.897	15.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			969.18830	954.797	15.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			843.11480	832.358	13.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			307.01480	298.258	13.28	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			163.60700	151.311	18.40	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,227.50700	2,217.211	18.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			397.88950	381.502	15.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			961.78950	947.402	15.27	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			536.23050	522.625	14.95	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			890.23050	877.525	14.95	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			637.28000	623.925	14.35	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			691.28000	678.825	14.35	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			633.58130	620.213	14.37	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			697.58130	685.113	14.37	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			558.05100	544.470	14.81	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			842.05100	829.370	14.81	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			641.00280	627.665	14.33	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			685.00280	672.565	14.33	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			349.65750	339.753	12.91	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,064.45570	1,055.417	12.93	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			354.05570	344.117	12.93	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,058.88750	1,049.810	12.95	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			358.48750	348.510	12.95	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,070.05750	1,061.053	12.91	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			795.26670	786.098	15.13	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,048.28580	1,035.161	15.11	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			792.15810	782.946	15.15	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,062.05810	1,048.846	15.15	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,055.16670	1,041.998	15.13	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			610.59260	599.225	16.44	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,580.49260	1,565.125	16.44	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,223.53400	1,222.258	13.12	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			433.43400	428.158	13.12	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			798.38580	789.261	15.11	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	19/09/2016	Foreign Exchange Option	14.96	Call			1,149.80090	1,144.511	14.62	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			855.90090	846.311	14.62	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,157.41130	1,152.248	14.58	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			843.51130	834.048	14.58	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,153.60030	1,148.374	14.60	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			849.70030	840.174	14.60	0.00	0	0
Total € / R Option											0.00	0	123,040
Total € / R											3,377,243.80	238	208,415
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.62840		9.74360			7,221,300.00	750	2,015
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.73540		9.85050			0.00	0	8,678
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.85890		9.97350			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.98470		10.09880			0.00	0	0
Total AU\$ / R Future											7,221,300.00	750	11,693
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			663.81000	758.811	13.39	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			66.06690	46.201	13.42	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			672.46690	767.801	13.42	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			64.75280	45.215	13.45	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			681.15280	776.815	13.45	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			67.41000	47.211	13.39	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			1.76360	5.139	18.28	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,601.78990	2,489.815	18.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			1.28990	4.415	18.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,552.01000	2,440.163	18.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			1.51000	4.763	18.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,502.26360	2,390.539	18.28	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			713.53390	641.095	12.99	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			230.03390	272.195	12.99	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			706.79440	635.367	13.00	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			233.29440	276.467	13.00	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			700.67520	629.674	13.02	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			237.17520	280.774	13.02	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			532.16970	602.334	13.61	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			539.35290	494.234	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			520.55290	589.534	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			535.14800	490.618	13.59	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			526.34800	595.918	13.59	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			530.96970	487.034	13.61	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											7,221,300.00	750	11,693
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.22500		10.20110			0.00	0	3,936
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.37390		10.34820			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 CAD/ R Future											0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			614.87870	631.084	11.71	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			53.77870	46.084	11.71	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			606.49780	622.539	11.69	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			55.39780	47.539	11.69	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			598.15710	614.031	11.68	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			57.05710	49.031	11.68	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			467.01020	448.152	13.37	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			321.64150	328.396	13.39	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			473.44150	454.496	13.39	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			318.11360	324.778	13.42	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			479.91360	460.878	13.42	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			325.21020	332.052	13.37	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			141.02100		144.73050			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			15.25950	18.969		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			15.26950	18.979		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			15.27950	18.989		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			13.60590		13.51400			272,118.00	20	1,627
CHF / R	On	11/12/2015	Foreign Exchange Future			13.87660		13.78110			1,387,660.00	100	7,188
Total CHF / R Future											1,659,778.00	120	8,815
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			838.38510	915.004	14.38	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			114.38510	99.104	14.38	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			830.56520	906.944	14.37	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			116.56520	101.044	14.37	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			822.77520	898.912	14.37	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			118.77520	103.012	14.37	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			498.09840	526.611	15.03	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			706.99840	640.011	15.03	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			494.68350	522.928	15.05	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			713.58350	646.328	15.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			491.29350	519.271	15.07	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			720.19350	652.671	15.07	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											1,659,778.00	120	8,815
CNH / R	On	14/09/2015	Foreign Exchange Future			2.02060		2.01580			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.04190		2.03660			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			538.60810	502.269	13.95	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			698.27830	713.035	13.84	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			440.27830	407.035	13.84	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			643.83340	656.937	13.84	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			485.83340	450.937	13.84	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			596.60810	608.269	13.95	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,060.39170	1,084.316	14.26	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			594.39170	565.316	14.26	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,007.75370	1,030.490	14.32	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			641.75370	611.490	14.32	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			957.15840	978.724	14.38	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			691.15840	659.724	14.38	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			1.90580		1.90610			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.94040		1.94030			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,709.58950	1,703.689	13.33	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			48.58950	45.689	13.33	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,617.64400	1,611.284	13.20	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			56.64400	53.284	13.20	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,526.86580	1,520.002	13.08	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			65.86580	62.002	13.08	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			556.87110	544.851	14.06	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,053.87110	1,040.851	14.06	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			524.69600	512.877	14.16	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,121.69600	1,108.877	14.16	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			494.27480	482.679	14.26	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,191.27480	1,178.679	14.26	0.00	0	0
Total DKK / 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 DKK / R								0.00	0	0
KES / R On 14/09/2015			0.12700		0.12720			0.00	0	13
KES / R On 11/12/2015			0.12660		0.12420			0.00	0	1,870
KES / R On 14/03/2016			0.12640		0.12650			0.00	0	0
Total KES / R Future								0.00	0	1,883
Total KES / R								0.00	0	1,883
NGN / R On 14/09/2015			0.06100		0.06070			0.00	0	27,500
NGN / R On 11/12/2015			0.05890		0.05880			0.00	0	86,700
NGN / R On 14/03/2016			0.05760		0.05770			0.00	0	0
Total NGN / R Future								0.00	0	114,200
Total NGN / R								0.00	0	114,200
NZ\$ / R On 01/07/2015			8.59410		8.68540			0.00	0	0
NZ\$ / R On 14/09/2015			8.65290		8.74380			0.00	0	500
NZ\$ / R On 11/12/2015			8.72700		8.81740			0.00	0	0
NZ\$ / R On 14/03/2016			8.81640		8.90570			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 01/07/2015	8.79	Call			84.63750	49.997	18.28	0.00	0	0
NZ\$ / R On 01/07/2015	8.79	Put			189.23750	245.897	18.28	0.00	0	0
NZ\$ / R On 01/07/2015	8.80	Call			81.02130	47.462	18.28	0.00	0	0
NZ\$ / R On 01/07/2015	8.80	Put			195.62130	253.362	18.28	0.00	0	0
NZ\$ / R On 01/07/2015	8.81	Call			77.51820	45.027	18.28	0.00	0	0
NZ\$ / R On 01/07/2015	8.81	Put			202.11820	260.927	18.28	0.00	0	0
NZ\$ / R On 01/07/2015	8.65	Call			147.74050	97.194	18.28	0.00	0	0
NZ\$ / R On 01/07/2015	8.65	Put			112.34050	153.094	18.28	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Call			73.22360	54.260	11.71	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Put			429.42360	501.360	11.71	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Call			71.41790	52.903	11.75	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Put			437.61790	510.003	11.75	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Call			75.07580	55.652	11.67	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Put			421.27580	492.752	11.67	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Call			208.76880	178.400	13.28	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Put			481.36880	541.400	13.28	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Call			205.88650	175.946	13.31	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Put			488.48650	548.946	13.31	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Call			203.04170	173.528	13.34	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Put			495.64170	556.528	13.34	0.00	0	0
NZ\$ / R On 14/03/2016	9.14	Call			307.32460	274.026	13.49	0.00	0	0
NZ\$ / R On 14/03/2016	9.14	Put			541.62460	597.626	13.49	0.00	0	0
NZ\$ / R On 14/03/2016	9.15	Call			304.18670	271.218	13.51	0.00	0	0
NZ\$ / R On 14/03/2016	9.15	Put			548.48670	604.818	13.51	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	9.16	Call			301.08570	268.442	13.54	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			555.38570	612.042	13.54	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			1.12490		1.12630			449,960.00	400	26,224
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12660		1.12810			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12900		1.13050			0.00	0	0
Total QUANTO € / \$ Future											449,960.00	400	26,224
Total QUANTO € / \$											449,960.00	400	26,224
RAIN	On	14/09/2015	Foreign Exchange Future			22,372.88000		22,344.82000			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			4.49610		4.48770			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.45650		4.44780			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			88.86520	90.313	15.61	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			211.16520	204.213	15.61	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			95.66670	97.269	15.56	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			197.96670	191.169	15.56	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			92.21540	93.740	15.58	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			204.51540	197.640	15.58	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			159.52810	165.172	14.61	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			201.72810	198.672	14.61	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			155.34870	160.914	14.62	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			207.54870	204.413	14.62	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			151.25410	156.739	14.64	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			213.45410	210.239	14.64	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			1.63540		1.64800			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.59310		1.60620			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											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 Futures								377993282.40	29,052	1,084,051
Total Options								394900.54	2,900	1,597,708
Grand Total:								378,388,182.94	31,952	2,681,759