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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/06/2015 Foreign Exchange Future			12.29030		12.22740			0.00	0	0
\$ / R On 30/06/2015 Foreign Exchange Future			12.28560		12.22740			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.28570		12.22930			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.29290		12.23650			0.00	0	400
\$ / R On 07/07/2015 Foreign Exchange Future			12.29470		12.23830			0.00	0	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.30720		12.25120			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.32260		12.26660			0.00	0	3,096
\$ / R On 29/07/2015 Foreign Exchange Future			12.34250		12.28640			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.37300		12.31650			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.40130		12.34440			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.40350		12.34650			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.40560		12.34860			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.41430		12.35720			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.43620		12.37850			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.44500		12.38700			434,878,080.00	34,944	613,954
\$ / R On 28/09/2015 Foreign Exchange Future			12.47560		12.41680			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.48000		12.42100			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.54360		12.48360			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.60740		12.54620			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.63700		12.57530			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.64380		12.58200			34,922,175.60	2,762	129,219

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Future			12.66660		12.60430			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.75110		12.68680			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.78760		12.72240			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.81740		12.75140			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.85160		12.78480			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.85850		12.79150			16,973,220.00	1,320	8,759
\$ / R	On	29/03/2016	Foreign Exchange Future			12.89280		12.82490			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.95820		12.88950			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.03070		12.96120			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.05410		12.98440			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.06110		12.99130			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.07050		13.00060			0.00	0	3,520
\$ / R	On	28/06/2016	Foreign Exchange Future			13.10560		13.03530			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.16700		13.09650			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.22970		13.15940			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			13.27990		13.20960			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.29870		13.22850			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.35720		13.28720			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.42620		13.35630			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.45970		13.38990			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.47010		13.40030			0.00	0	0
Total \$ / R Future											486,773,475.60	39,026	784,031
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Call			1.54320	0.000	14.76	0.00	0	0
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Put			224.14320	159.700	14.76	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			597.51850	655.601	25.33	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			0.11850	0.001	25.33	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			433.19430	486.998	20.76	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			3.89430	1.298	20.76	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			41.34130	49.076	15.49	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			142.04130	93.376	15.49	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			6.48470	6.219	18.63	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			377.18470	320.519	18.63	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			50.65800	61.298	14.50	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			194.15800	148.398	14.50	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			166.54920	202.403	14.92	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			60.04920	39.503	14.92	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			159.75210	196.060	15.06	0.00	0	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			71.45210	51.361	15.06	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			195.86430	239.358	14.68	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			84.66430	72.158	14.68	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			203.77060	245.689	14.05	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			117.17060	103.089	14.05	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,486.91780	1,543.044	17.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.51780	0.544	17.06	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,138.58330	1,194.691	15.70	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			2.18330	2.191	15.70	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			66.89780	83.251	15.35	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			490.49780	450.751	15.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			35.66710	44.536	16.39	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			719.26710	672.036	16.39	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.22710	0.332	30.29	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,863.82710	3,807.832	30.29	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			261.10480	299.551	13.66	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			194.60480	176.551	13.66	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			352.69280	393.639	13.52	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			178.29280	162.339	13.52	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			202.61160	230.472	14.12	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			358.21160	329.172	14.12	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			77.02470	88.455	16.14	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			840.52470	794.955	16.14	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,207.15160	1,263.174	14.06	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			8.55160	7.574	14.06	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			97.50070	112.096	15.62	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			718.90070	676.496	15.62	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			4.32060	4.149	29.18	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,155.72060	4,098.549	29.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,551.88050	1,608.757	15.41	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			3.28050	3.157	15.41	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			302.81990	339.793	13.62	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			245.61990	225.493	13.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			413.35260	455.370	13.54	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			194.85260	179.170	13.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,203.27930	1,259.816	13.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			16.27930	14.816	13.77	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			934.18620	989.302	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			37.18620	34.302	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,396.77820	1,454.268	14.38	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			3.72860	3.594	15.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,416.32040	1,473.842	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			9.32040	8.842	14.44	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,944.29960	1,889.192	19.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			27.26390	29.656	20.41	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,090.26390	2,034.656	20.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,830.38410	1,888.268	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			3.38410	3.268	15.72	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,790.72860	1,848.594	15.60	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			960.96130	914.410	16.38	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			81.80360	91.142	16.89	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,094.80360	1,046.142	16.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.69700	0.805	28.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,113.69700	6,055.805	28.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			31.29960	34.192	19.91	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			805.57610	762.125	15.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			118.01660	132.001	15.86	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			831.01660	787.001	15.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			24.31650	26.348	20.84	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,217.31650	2,161.348	20.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			97.96130	109.410	16.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			666.37530	627.008	15.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			134.02480	150.393	15.55	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			747.02480	705.393	15.55	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			42.07930	46.320	18.91	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,655.07930	1,601.320	18.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			122.57610	137.125	15.76	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			514.38420	480.220	14.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			188.09010	210.542	14.80	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			551.09010	515.542	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			110.84230	123.931	16.04	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			873.84230	828.931	16.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			153.37530	172.008	15.25	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			377.63960	349.500	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			230.88080	257.640	14.36	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			443.88080	412.640	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			124.14180	138.883	15.73	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			797.14180	753.883	15.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			201.38420	225.220	14.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			263.62650	243.482	13.70	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			303.11400	338.024	13.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			316.11400	293.024	13.84	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			175.69440	196.815	14.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			588.69440	551.815	14.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			264.63960	294.500	14.06	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			186.68810	171.363	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			403.47070	444.203	13.57	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			216.47070	199.203	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			224.65490	250.813	14.42	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			457.65490	425.813	14.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			350.62650	388.482	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			159.57170	146.108	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			474.04890	518.061	13.40	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			167.04890	153.061	13.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			287.12820	319.285	13.90	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			340.12820	314.285	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			443.68810	486.363	13.47	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			81.52060	75.837	13.14	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			525.43470	571.491	13.29	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			138.43470	126.491	13.29	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			387.05100	426.930	13.61	0.00	0	5,000

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\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			230.05100	211.930	13.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			486.57170	531.108	13.37	0.00	0	3,717
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			49.70200	46.014	13.35	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			819.32210	873.467	13.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			52.32210	48.467	13.33	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			461.74070	505.223	13.43	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			174.74070	160.223	13.43	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			668.52060	720.837	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			38.20010	35.251	13.45	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			916.23760	971.221	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			39.23760	36.221	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			499.31270	544.363	13.34	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			152.31270	139.363	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			836.70200	891.014	13.35	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			18.34050	16.729	13.73	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,118.23730	1,174.422	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			21.23730	19.422	13.68	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			709.31570	762.208	13.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			72.31570	67.208	13.19	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			925.20010	980.251	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			9.77820	9.268	14.38	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,231.87040	1,288.812	13.86	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			14.87040	13.812	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			889.49510	944.268	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			42.49510	39.268	13.41	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,165.34050	1,221.729	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			123.18760	135.788	16.33	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			976.38760	930.188	16.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			58.87870	63.894	18.66	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,642.07870	1,588.294	18.66	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			11.77890	13.108	28.34	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			36.62800	34.077	13.53	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,394.97890	4,337.508	28.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,625.45020	1,683.847	14.79	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			8.65020	8.247	14.79	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,285.69670	1,343.541	13.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			18.89670	17.941	13.86	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,053.42800	1,109.677	13.53	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			218.53090	241.443	14.94	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			597.53090	561.443	14.94	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			23.81750	25.017	27.57	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,520.21750	4,461.417	27.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,699.50480	1,758.556	14.65	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			15.90480	14.956	14.65	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,364.93420	1,423.076	13.89	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			31.33420	29.476	13.89	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			144.41920	155.068	17.03	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	28/10/2015	Foreign Exchange Option	13.56	Put			1,220.81920	1,171.468	17.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			159.36680	168.642	17.65	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,463.16680	1,411.242	17.65	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			27.86320	30.673	27.20	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,931.66320	4,873.273	27.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,770.03350	1,829.876	14.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			23.83350	22.476	14.67	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,438.79460	1,497.542	13.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			42.59460	40.142	13.91	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			585.53060	621.802	13.81	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			350.23060	324.802	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			84.78560	84.237	23.81	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,302.78560	3,240.437	23.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			78.39100	80.445	26.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,996.39100	3,936.645	26.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.59390	2.604	26.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,190.59390	8,128.804	26.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			102.56520	106.848	20.10	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,360.56520	2,303.048	20.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			95.79980	99.637	20.43	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,483.79980	2,425.837	20.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			94.33670	98.077	20.51	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,512.33670	2,454.277	20.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			237.88620	251.315	16.61	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,155.88620	1,107.514	16.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			212.57320	224.235	17.04	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,290.57320	1,240.435	17.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			133.95470	140.343	18.89	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,921.95470	1,866.543	18.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			296.63430	314.245	15.82	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			914.63430	870.445	15.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			255.68080	270.333	16.35	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1,073.68080	1,026.533	16.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			248.36670	262.519	16.45	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,106.36670	1,058.719	16.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			346.11600	367.122	15.31	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			764.11600	723.322	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			332.89130	353.007	15.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			800.89130	759.207	15.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			320.25200	339.503	15.56	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			838.25200	795.703	15.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			667.59580	707.544	13.55	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			285.59580	263.744	13.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			492.73350	524.030	14.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			470.73350	440.230	14.23	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			488.53540	519.601	14.25	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			476.53540	445.801	14.25	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	12.10	Call			724.83360	767.195	13.36	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			242.83360	223.395	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			695.72480	736.885	13.46	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			263.72480	243.085	13.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			690.02110	730.941	13.48	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			268.02110	247.141	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			818.07470	867.031	13.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			186.07470	173.231	13.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			786.00510	830.734	13.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			204.00510	186.934	13.17	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			761.06000	804.852	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			219.06000	201.052	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			967.57140	1,019.612	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			135.57140	125.812	13.27	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			929.09130	980.411	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			147.09130	136.611	13.25	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			854.31660	904.097	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			172.31660	160.297	13.21	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,255.07430	1,311.262	13.42	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			73.07430	67.462	13.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,087.10130	1,141.107	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			105.10130	97.307	13.33	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,078.95080	1,132.835	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			106.95080	99.035	13.33	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,668.28280	1,728.129	14.39	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			36.28280	34.329	14.39	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,621.18040	1,680.856	14.28	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			39.18040	37.056	14.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,435.09270	1,493.941	13.85	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			53.09270	50.141	13.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,433.82350	3,495.505	18.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			1.82350	1.705	18.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,383.99440	3,445.667	18.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			1.99440	1.867	18.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,334.18030	3,395.843	18.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.18030	2.043	18.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			32.61460	33.279	26.62	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,298.31460	5,236.679	26.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,515.88210	1,575.350	13.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			51.58210	48.750	13.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,506.63560	1,566.057	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			52.33560	49.457	13.91	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			168.68050	176.814	18.24	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,714.38050	1,660.214	18.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,835.57980	1,896.245	14.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			31.27980	29.645	14.67	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			191.46420	201.056	18.85	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	27/01/2016	Foreign Exchange Option	14.48	Put			1,984.66420	1,929.956	18.85	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,053.82320	1,108.801	13.26	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			167.02320	157.701	13.26	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			462.81950	489.208	15.15	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			746.01950	708.108	15.15	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			422.28470	446.223	15.50	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			845.48470	805.123	15.50	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,249.41430	1,309.388	13.28	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			127.01430	121.788	13.28	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			150.11380	152.550	20.97	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,827.71380	2,764.950	20.97	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,127.27800	1,186.698	13.29	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			175.87800	169.298	13.29	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			198.93400	209.449	19.51	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,287.53400	2,232.049	19.51	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			730.85650	772.997	14.12	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			476.05650	451.397	14.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,047.77230	1,994.628	18.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,806.30670	1,874.813	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			64.80670	66.313	14.02	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,364.61020	1,428.592	13.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			123.11020	120.092	13.19	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			274.61280	263.130	13.35	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,172.07240	1,232.872	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			180.57240	174.372	13.26	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.27470	24.266	25.92	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,460.77470	7,395.766	25.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			249.27230	263.128	18.85	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			251.05770	240.888	13.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			177.62270	184.233	22.07	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,136.12270	3,075.733	22.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			173.78640	179.825	25.11	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,882.28640	3,821.325	25.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			956.11280	1,011.630	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			188.53360	181.885	13.27	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			337.97860	357.018	17.38	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,486.47860	1,438.518	17.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			283.13820	299.070	18.23	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,801.63820	1,750.570	18.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,002.55770	1,059.389	13.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			222.78490	214.203	13.30	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			995.84030	1,052.486	13.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			254.34030	243.985	13.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			989.14740	1,045.609	13.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			257.64740	247.109	13.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,150.03360	1,210.385	13.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,092.43780	1,151.522	13.29	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	11.91	Put			210.93780	203.022	13.29	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,064.28490	1,122.703	13.30	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,208.66040	1,271.170	13.24	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			183.76040	178.370	13.24	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			209.75660	220.986	20.22	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,634.85660	2,578.186	20.22	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			225.61850	234.845	21.16	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,996.11850	2,936.645	21.16	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,279.25470	1,343.925	13.23	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			189.75470	185.725	13.23	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,356.07160	1,421.856	13.17	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			194.87160	191.156	13.17	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			258.89630	266.025	22.61	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,427.69630	3,365.325	22.61	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			327.44540	317.477	13.49	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			289.77570	305.267	20.36	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,755.37570	2,701.167	20.36	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,111.84540	1,171.577	13.49	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			655.93700	690.375	15.81	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			974.63700	939.275	15.81	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			661.85090	696.586	15.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			960.55090	925.486	15.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			658.88230	693.474	15.78	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			967.58230	932.374	15.78	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			353.72540	372.660	19.27	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,283.12540	2,232.160	19.27	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			670.40790	705.421	15.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			959.80790	924.921	15.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			667.43260	702.292	15.78	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			966.83260	931.792	15.78	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			664.47040	699.183	15.80	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			973.87040	938.683	15.80	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,153.40190	1,214.634	13.45	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			312.80190	304.135	13.45	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,431.29930	1,500.559	13.09	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			195.99930	194.959	13.09	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			294.02370	305.510	24.17	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,878.72370	3,819.910	24.17	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			314.48520	328.569	25.36	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,347.98520	4,291.569	25.36	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,499.90680	1,573.164	13.22	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			203.40680	206.164	13.22	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,573.19830	1,648.250	13.37	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			213.79830	218.550	13.37	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			279.88840	303.378	25.30	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,820.48840	4,773.678	25.30	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			850.17380	846.976	16.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,074.57380	1,071.376	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			856.43830	853.248	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,060.83830	1,057.648	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			853.29510	850.101	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,067.69510	1,064.501	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			872.93280	911.912	15.79	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			973.33280	942.012	15.79	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			879.59920	918.877	15.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			959.99920	928.977	15.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			876.25730	915.386	15.77	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			966.65730	935.486	15.77	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,653.59150	1,724.033	13.37	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			225.09150	225.333	13.37	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			266.54250	279.470	25.01	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,288.04250	5,230.770	25.01	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			246.16170	257.299	24.80	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,728.96170	5,670.099	24.80	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,716.87070	1,789.393	13.41	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			229.67070	232.193	13.41	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,792.05760	1,866.421	13.47	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			235.75760	240.221	13.47	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			223.69910	237.594	24.69	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,267.39910	6,211.394	24.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,299.29450	1,353.410	14.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			569.39450	553.710	14.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,309.17220	1,363.728	14.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			559.27220	544.028	14.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,304.22230	1,358.555	14.25	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			564.32230	548.855	14.25	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,061.09880	1,102.146	15.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			960.79880	932.046	15.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,057.85210	1,098.718	15.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			967.55210	938.618	15.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			198.19670	211.134	24.18	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,607.89670	6,551.034	24.18	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,834.35420	1,907.691	13.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			234.05420	237.591	13.33	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,064.36290	1,105.591	15.64	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			954.06290	925.491	15.64	0.00	0	0
Total \$ / R Option											0.00	0	1,431,665
Total \$ / R											486,773,475.60	39,026	2,215,696
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.44500		12.38700			224,010.00	18	786
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.64380		12.58200			480,464.40	38	104
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.85850		12.79150			102,868.00	8	49

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.07050		13.00060			0.00	0	0
Total \$ / R MAXI Future										807,342.40	64	939
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			75,941.96740	81,293.040	13.25	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			6,241.96740	5,793.040	13.25	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			75,098.64140	80,439.938	13.24	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			6,398.64140	5,939.938	13.24	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			74,258.55620	79,589.756	13.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			6,558.55620	6,089.756	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			88,386.88350	93,427.989	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			16,186.88350	15,047.989	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			89,882.52030	94,954.522	13.24	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			15,682.52030	14,574.522	13.24	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			89,133.21450	94,189.958	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			15,933.21450	14,809.958	13.23	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			80,302.68700	84,876.060	13.80	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			40,152.68700	38,026.060	13.80	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			79,813.64980	84,363.910	13.82	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			40,663.64980	38,513.910	13.82	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			79,327.77710	83,854.910	13.84	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			41,177.77710	39,004.910	13.84	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			62,759.60330	66,040.711	16.09	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			106,699.60330	102,990.711	16.09	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			62,487.76330	65,754.795	16.11	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			107,427.76330	103,704.795	16.11	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			62,218.09140	65,470.592	16.13	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			108,158.09140	104,420.592	16.13	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										807,342.40	64	939
£ / R	On 14/09/2015	Foreign Exchange Future			19.58530		19.48640			22,679,777.40	1,158	26,874
£ / R	On 11/12/2015	Foreign Exchange Future			19.88620		19.78070			397,724.00	20	2,348
£ / R	On 14/03/2016	Foreign Exchange Future			20.21340		20.09990			0.00	0	585
£ / R	On 13/06/2016	Foreign Exchange Future			20.53860		20.42020			0.00	0	0
Total £ / R Future										23,077,501.40	1,178	29,807
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,506.40000	8,605.300	22.04	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	22.04	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,540.26450	1,632.508	13.56	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			53.86450	47.208	13.56	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,394.75080	1,485.531	13.32	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			68.35080	60.231	13.32	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			769.60460	845.829	12.80	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			223.20460	200.529	12.80	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			762.88930	838.898	12.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			226.48930	203.598	12.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			756.20730	831.999	12.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			229.80730	206.699	12.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			157.07900	186.269	14.18	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,170.67900	1,100.969	14.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,097.93760	1,184.582	12.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			111.53760	99.282	12.83	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,491.22260	1,581.956	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			210.52260	195.756	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,483.56570	1,574.179	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			212.86570	197.979	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			512.84490	560.596	14.13	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,062.14490	1,004.396	14.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,762.33400	1,856.847	13.08	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			141.63400	130.647	13.08	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,498.89480	1,589.755	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			208.19480	193.555	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			394.38410	432.193	14.63	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,383.68410	1,315.994	14.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,008.50620	2,107.513	13.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			97.80620	91.313	13.13	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,387.39830	1,480.544	13.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			477.49830	457.144	13.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,381.46650	1,473.936	13.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			481.56650	460.537	13.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,375.55480	1,467.846	13.24	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			485.65480	464.446	13.24	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,087.91960	1,168.627	14.29	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,157.71960	1,120.027	14.29	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,084.25210	1,164.661	14.30	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,164.05210	1,126.061	14.30	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,080.59880	1,160.701	14.31	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,170.39880	1,132.101	14.31	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											23,077,501.40	1,178	129,687
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10154		0.10006			0.00	0	20
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10332		0.10194			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10534		0.10375			0.00	0	0
Total ¥ / R Future											0.00	0	4,318
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,011.67070	1,158.402	13.01	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			5.47070	4.602	13.01	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			211.75130	288.882	10.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			205.55130	135.082	10.98	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	0.11	Call			28.56470	40.570	14.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,022.36470	886.770	14.63	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,222.24490	1,352.470	12.96	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			28.04490	20.270	12.96	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			458.50130	543.002	12.92	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			264.30130	210.802	12.92	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			157.43610	187.466	15.52	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			963.23610	855.266	15.52	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			673.84360	781.528	13.54	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			299.14360	247.828	13.54	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			309.80050	362.599	15.64	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			935.10050	828.899	15.64	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			154.51750	184.407	18.02	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,779.81750	1,650.707	18.02	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			13.89760		13.83220			132,902,748.80	9,563	33,812
€ / R	On	21/09/2015	Foreign Exchange Future			13.91620		13.85030			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.01210		13.94420			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.14100		14.07050			890,883.00	63	34,951
€ / R	On	25/01/2016	Foreign Exchange Future			14.26920		14.19580			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.41140		14.33470			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.68690		14.60570			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.95130		14.86990			0.00	0	0
Total € / R Future											133,793,631.80	9,626	71,763
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			884.95620	944.084	12.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			52.75620	46.484	12.48	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			858.81420	917.636	12.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			111.26190	126.090	14.48	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			879.06190	828.490	14.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			75.92850	85.986	15.32	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			41.48200	36.146	12.59	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			955.75400	1,015.640	12.57	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			43.55400	38.040	12.57	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			49.87660	56.229	16.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,467.67660	1,408.629	16.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			49.30270	55.573	16.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			56.61420	50.036	12.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			150.41370	170.554	13.97	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			698.21370	652.954	13.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			25.05020	21.252	12.80	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			973.68200	1,033.746	12.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,477.10270	1,417.973	16.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,143.72850	1,088.386	15.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			50.45840	56.894	16.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,458.25840	1,399.295	16.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,580.60400	1,644.870	13.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			8.40400	7.270	13.75	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,157.25020	1,218.852	12.80	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			178.18030	200.856	13.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			667.88030	624.656	13.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			175.85970	198.285	13.91	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			675.55970	632.086	13.91	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			93.96740	106.246	15.16	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,093.66740	1,040.046	15.16	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			180.53370	203.458	13.86	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			660.23370	617.258	13.86	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			273.15610	301.266	13.94	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			678.95610	639.166	13.94	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			155.71590	172.733	15.22	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,131.51590	1,080.633	15.22	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			278.77740	307.347	13.90	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			664.57740	625.247	13.90	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			275.95070	304.290	13.92	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			671.75070	632.189	13.92	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			408.14470	383.038	13.15	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,170.71410	1,121.571	15.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,124.71430	3,194.962	16.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.21430	3.962	16.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,135.80680	1,199.374	12.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			115.30680	108.374	12.71	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			578.64470	624.038	13.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,178.93600	1,129.650	15.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			90.89320	98.663	18.54	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,520.39320	2,457.663	18.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			243.00480	264.508	15.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,162.50480	1,113.508	15.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			241.21410	262.571	15.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			239.43600	260.650	15.29	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			359.14490	385.893	14.98	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,083.34490	1,036.693	14.98	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			435.51500	467.489	14.36	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			859.71500	818.289	14.36	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			432.67500	464.466	14.38	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			866.87500	825.266	14.38	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			375.40280	403.335	14.83	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,029.60280	984.135	14.83	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			438.37220	470.531	14.34	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			852.57220	811.331	14.34	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			799.07560	847.748	13.00	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	14.00	Put			464.37560	436.348	13.00	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			794.39190	842.830	13.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			469.69190	441.430	13.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			803.78840	852.691	12.98	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			459.08840	431.291	12.98	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			971.41330	1,022.301	13.37	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			565.71330	535.401	13.37	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			613.42190	648.144	15.37	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,816.41630	1,762.282	16.72	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,247.72190	1,201.244	15.37	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			610.88080	645.473	15.39	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,255.18080	1,208.573	15.39	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			608.34860	642.817	15.41	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,262.64860	1,215.916	15.41	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			462.11630	489.182	16.72	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			933.33740	978.645	14.82	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,013.43740	977.345	14.82	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			929.86250	975.032	14.83	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,019.96250	983.732	14.83	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			936.82890	982.071	14.80	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,006.92890	970.771	14.80	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											133,793,631.80	9,626	209,803
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.49060		9.42640			66,434.20	7	1,782
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.59790		9.53080			0.00	0	8,693
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.71680		9.64570			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.83770		9.76450			0.00	0	0
Total AU\$ / R Future											66,434.20	7	11,475
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			22.90830	26.813	14.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			956.50830	896.213	14.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			24.07500	28.221	14.16	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			937.67500	877.621	14.16	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			23.48430	27.508	14.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			947.08430	886.908	14.18	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.13630	4.892	18.00	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,285.09370	2,352.003	18.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.29370	4.103	18.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,235.49660	2,302.380	18.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.69660	4.481	18.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,185.93630	2,252.792	18.00	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			339.15660	314.346	12.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			479.86440	525.809	12.83	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			344.16440	319.009	12.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			489.89240	536.520	12.81	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			334.19240	309.720	12.81	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			484.85660	531.146	12.82	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			377.63330	410.366	13.55	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			703.13330	662.666	13.55	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			374.64280	407.150	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			710.14280	669.450	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			380.65020	413.613	13.53	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			696.15020	655.914	13.53	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											66,434.20	7	11,475
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.03920		9.99330			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.18870		10.13930			0.00	0	0
Total CAD/ R Future											0.00	0	2,836
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			439.56610	476.559	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			86.26610	77.359	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			432.29920	469.073	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			88.99920	79.873	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			425.09280	461.644	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			91.79280	82.444	12.33	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			214.08120	230.138	13.15	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			574.78120	541.438	13.15	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			211.41540	227.276	13.18	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			582.11540	548.576	13.18	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			216.78390	233.034	13.13	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			567.48390	534.334	13.13	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	2,836
CF CANDCO	On	14/09/2015	Foreign Exchange Future			117.51650		107.63380			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			52.35620	42.474		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			52.36620	42.484		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			52.37620	42.494		0.00	0	0
Total CF CANDCO CAGH 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 CF CANDO CAGH								0.00	0	24,000
CHF / R On 14/09/2015 Foreign Exchange Future			13.42870		13.28200			0.00	0	1,627
CHF / R On 11/12/2015 Foreign Exchange Future			13.69650		13.54290			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			619.45010	721.886	12.52	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			127.45010	83.186	12.52	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			612.30860	713.463	12.49	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			130.30860	84.763	12.49	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			605.21190	705.714	12.49	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			133.21190	87.014	12.49	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			354.48630	402.221	14.45	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			801.58630	695.721	14.45	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			351.65040	399.029	14.47	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			808.75040	702.529	14.47	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			348.83470	395.859	14.49	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			815.93470	709.359	14.49	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			1.99320		1.98340			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.01430		2.00380			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			568.62930	516.822	13.18	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			364.68720	408.735	13.31	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			630.68720	576.735	13.31	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			443.75250	496.246	13.16	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			509.75250	464.246	13.16	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			402.62930	448.822	13.18	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Call			789.04510	845.587	13.37	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Put			651.04510	602.587	13.37	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Call			740.98120	794.690	13.40	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Put			702.98120	651.690	13.40	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Call			698.90910	750.039	13.50	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Put			760.90910	707.039	13.50	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			1.86500		1.85430			0.00	0	0
DKK / R On 11/12/2015 Foreign Exchange Future			1.89960		1.88830			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 Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,224.50230	1,334.721	14.10	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			81.50230	84.721	14.10	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,138.91050	1,247.940	13.96	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			95.91050	97.940	13.96	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,056.44700	1,163.763	13.87	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			113.44700	113.763	13.87	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			302.42930	323.317	13.70	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,419.42930	1,327.317	13.70	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			282.72110	301.863	13.81	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,499.72110	1,405.863	13.81	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			323.82790	347.354	13.61	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,340.82790	1,251.354	13.61	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			0.12440		0.12390			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12350		0.12350			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12350		0.12330			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	Foreign Exchange Future			0.05850		0.05830			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05670		0.05690			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05560		0.05570			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	Foreign Exchange Future			8.36190		8.34000			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.42170		8.39920			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.49830		8.47300			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.58450		8.55590			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			450.17260	428.114	20.16	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			0.14230	0.010	20.16	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			460.14230	438.110	20.16	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			0.11710	0.008	20.16	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			470.11710	448.108	20.16	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			1.92270	0.508	20.16	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			311.92270	288.608	20.16	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
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			0.17260	0.014	20.16	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			16.58400	17.135	11.82	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			707.38400	685.435	11.82	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			16.08660	16.599	11.85	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			716.88660	694.899	11.85	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			15.60530	16.081	11.89	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			726.40530	704.381	11.89	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			93.15500	98.062	13.05	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			710.15500	689.762	13.05	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			91.70260	96.507	13.08	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			718.70260	698.207	13.08	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			90.27540	94.980	13.10	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			727.27540	706.680	13.10	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			175.00110	183.263	13.49	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			759.10110	738.763	13.49	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			173.09740	181.271	13.52	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			767.19740	746.771	13.52	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			171.21810	179.303	13.54	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			775.31810	754.803	13.54	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11670		1.11670			22,334.00	20	26,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11840		1.11830			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12080		1.12060			0.00	0	0
Total QUANTO € / \$ Future											22,334.00	20	26,000
Total QUANTO € / \$											22,334.00	20	26,000
RAIN	On	14/09/2015	Foreign Exchange Future			22,040.89000		21,915.50000			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			4.52830		4.54080			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.49240		4.50370			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			95.17920	91.678	15.34	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			164.37920	173.378	15.34	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			103.04680	99.240	15.29	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			152.24680	160.940	15.29	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			99.05290	95.401	15.32	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			158.25290	167.101	15.32	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			169.62730	163.841	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
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			155.92730	161.441	13.51	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			164.34970	158.725	13.48	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			160.64970	166.325	13.48	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			159.76340	154.280	13.50	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			166.06340	171.880	13.50	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			1.59070		1.61880			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.55690		1.58150			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											0.00	0	130
Total Futures											644 540 719.40	49,921	1,080,197
Total Options											0.00	0	1,669,585
Grand Total:											644,540,719.40	49,921	2,749,782