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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/07/2015

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 Future			12.25410		12.25100			122,541,000.00	10,000	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.25570		12.25100			0.00	0	400
\$ / R On 07/07/2015 Foreign Exchange Future			12.25140		12.25510			0.00	0	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.26230		12.26350			625,377.30	51	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.27680		12.27830			0.00	0	2,491
\$ / R On 29/07/2015 Foreign Exchange Future			12.29590		12.29730			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.32620		12.32630			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.35510		12.35250			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.35730		12.35450			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.35950		12.35650			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.36840		12.36460			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.39040		12.38570			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.39880		12.39570			478,581,281.20	38,599	597,760
\$ / R On 28/09/2015 Foreign Exchange Future			12.42810		12.43070			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.43230		12.43570			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.49440		12.49960			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.55750		12.56180			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.58680		12.59070			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.59360		12.59730			242,313,457.60	19,241	139,638
\$ / R On 21/12/2015 Foreign Exchange Future			12.61610		12.61950			0.00	0	250
\$ / R On 27/01/2016 Foreign Exchange Future			12.69970		12.70230			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Future			12.73580		12.73830			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.76520		12.76750			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.79910		12.80130			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.80580		12.80800			28,813,050.00	2,250	10,659
\$ / R	On	29/03/2016	Foreign Exchange Future			12.83970		12.84180			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.90390		12.90630			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.97550		12.97840			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			12.99860		13.00170			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.00550		13.00860			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.01480		13.01790			10,411,840.00	800	4,270
\$ / R	On	28/06/2016	Foreign Exchange Future			13.04940		13.05280			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.11240		13.11540			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.17580		13.17820			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			13.22640		13.22840			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.24540		13.24730			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.30460		13.30590			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.37430		13.37490			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.40800		13.40840			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.41860		13.41890			0.00	0	0
<b>Total \$ / R Future</b>											<b>883,286,006.10</b>	<b>70,941</b>	<b>764,418</b>
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			23.77950	0.000	14.09	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			102.77950	75.900	14.09	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			1.42860	0.000	14.09	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			350.42860	345.900	14.09	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			451.17090	454.100	14.09	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			0.17090	0.000	14.09	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			162.38580	152.220	14.28	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			41.38580	26.520	14.28	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			39.95500	27.738	14.35	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			168.95500	152.039	14.35	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			157.93070	142.581	14.41	0.00	0	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			52.83070	41.181	14.41	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			200.56780	187.220	13.72	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			77.06780	64.920	13.72	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			210.91920	195.512	13.10	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			112.61920	98.712	13.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,497.78390	1,496.371	17.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.48390	0.471	17.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,149.40620	1,147.822	15.75	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			2.10620	1.922	15.75	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			68.21970	60.159	15.01	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			480.91970	474.259	15.01	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			35.86370	30.287	16.17	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			708.56370	704.387	16.17	0.00	0	4,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.34220	0.533	33.67	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,853.04220	3,854.633	33.67	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			265.79780	257.432	13.22	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			189.49780	181.232	13.22	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			205.17720	200.642	14.00	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			352.67720	345.542	14.00	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			356.49730	352.550	13.24	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			173.99730	167.450	13.24	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			76.70090	74.169	16.17	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			832.20090	826.869	16.17	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,213.15670	1,215.512	13.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			6.65670	6.012	13.48	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			97.66830	94.895	15.61	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			711.16830	705.396	15.61	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			2.77930	2.249	28.28	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,146.27930	4,142.749	28.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,559.08880	1,561.859	14.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			2.58880	2.359	14.88	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			306.38080	303.489	13.43	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			241.78080	235.089	13.43	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			417.94440	415.953	13.34	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			192.24440	185.553	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,239.06510	1,241.002	13.43	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			13.36510	12.202	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,210.41900	1,212.262	13.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			14.71900	13.462	13.40	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,125.22490	1,126.750	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			3.13680	2.889	15.48	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,799.14460	1,801.968	15.34	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			3.44460	3.168	15.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			8.39950	7.667	14.03	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.51110	0.501	28.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,104.81110	6,101.701	28.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			30.00220	29.707	20.12	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,934.30220	1,930.907	20.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,838.83680	1,841.689	15.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,080.23730	2,076.901	20.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			22.98120	22.787	21.06	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,207.28120	2,203.987	21.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			98.13280	96.733	16.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			952.43280	947.933	16.50	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,424.09950	1,426.467	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,085.84210	1,081.644	17.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			40.92100	40.478	19.11	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,645.22100	1,641.678	19.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			123.42650	121.624	15.86	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			797.72650	792.824	15.86	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	14.45	Call			25.93730	25.701	20.62	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			823.03970	818.206	15.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			111.36710	109.749	16.15	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			865.66710	860.949	16.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			155.04700	152.809	15.29	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			659.34700	654.009	15.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			81.54210	80.444	17.04	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			739.49250	734.424	15.61	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			125.03590	123.210	15.82	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			789.33590	784.409	15.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			204.25420	201.499	14.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			508.55420	502.699	14.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			118.73970	117.006	15.97	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			544.93680	539.205	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			177.93290	175.430	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			582.23290	576.630	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			268.92860	265.782	14.03	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			373.22860	366.982	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			135.19250	133.225	15.61	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			438.73710	432.662	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			228.07070	225.136	14.41	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			452.37070	446.336	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			355.99760	352.865	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			260.29760	254.065	13.57	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			190.63680	188.005	14.82	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			312.46880	306.118	13.72	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			291.87480	288.655	13.85	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			336.17480	329.855	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			449.59370	446.879	13.31	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			183.89370	178.079	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			234.43710	231.462	14.35	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			213.45640	207.435	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			392.64040	389.646	13.46	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			226.94040	220.846	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			492.69790	490.232	13.20	0.00	0	3,717
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			156.99790	151.432	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			308.16880	304.918	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			164.41160	158.769	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			467.74190	465.127	13.26	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			172.04190	166.327	13.26	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			675.43370	674.236	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			79.73370	75.436	12.80	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			409.15640	406.235	13.41	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			136.04800	130.730	13.11	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			505.50010	503.114	13.17	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			149.80010	144.314	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			843.43150	843.469	13.00	0.00	0	500

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	11.60	Put			47.73150	44.669	13.00	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			480.11160	477.569	13.23	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			50.35540	47.177	12.98	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			716.15390	715.278	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			70.45390	66.478	12.85	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			931.95180	932.535	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			36.25180	33.735	13.10	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			531.74800	529.530	13.11	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			37.28480	34.715	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			896.22980	896.601	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			40.52980	37.801	13.06	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,172.41020	1,174.118	13.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			16.71020	15.318	13.36	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			826.05540	825.977	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			19.52490	17.950	13.31	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			940.94400	941.579	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			35.24400	32.779	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,404.50370	1,406.834	13.96	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			8.80370	8.034	13.96	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			922.98480	923.515	13.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			125.67660	124.058	16.56	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			964.97660	965.958	16.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			59.08180	58.673	18.99	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,628.38180	1,630.573	18.99	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			11.85240	10.884	28.37	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			36.11530	34.281	13.36	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,381.15240	4,382.784	28.37	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,639.41410	1,636.118	14.64	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			8.71410	8.018	14.64	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,299.50520	1,295.336	13.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			18.80520	17.236	13.60	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,066.81530	1,062.381	13.36	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			224.71070	221.137	15.08	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			589.01070	588.837	15.08	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			23.84320	23.120	27.86	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,504.24320	4,508.720	27.86	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,715.69230	1,709.539	14.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			16.09230	15.139	14.56	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,380.99400	1,374.029	13.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			31.39400	29.629	13.73	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			147.46050	144.757	17.27	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,207.86050	1,210.357	17.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			162.65170	159.084	17.88	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,450.85170	1,451.584	17.88	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			28.69580	27.221	27.21	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,916.89580	4,919.721	27.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,786.00710	1,779.577	14.47	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	25/11/2015	Foreign Exchange Option	10.80	Put			24.20710	22.077	14.47	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,454.75930	1,447.740	13.73	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			42.95930	40.240	13.73	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			596.16250	588.970	13.87	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			345.46250	342.170	13.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			702.22220	694.789	13.53	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			264.92220	261.189	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			831.70420	824.151	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			184.40420	180.551	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,102.25970	1,094.707	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			104.95970	101.107	13.25	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			774.10940	766.571	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			216.80940	212.971	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			982.17680	974.536	13.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			134.87680	130.936	13.19	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,637.15320	1,630.548	14.09	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			39.85320	36.948	14.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			868.21290	860.615	13.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			170.91290	167.015	13.13	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,270.74340	1,263.487	13.33	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			73.44340	69.887	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,450.98160	1,444.038	13.67	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			53.68160	50.438	13.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,094.07700	1,086.516	13.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			106.77700	102.916	13.24	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,684.26530	1,677.749	14.20	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			36.96530	34.149	14.20	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,449.18830	3,445.305	18.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			1.88830	1.706	18.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,399.36790	3,395.461	18.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.06790	1.861	18.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,349.56330	3,345.630	17.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.26330	2.030	17.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			87.19430	83.741	24.33	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,289.89430	3,290.141	24.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			104.97560	101.763	20.36	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,347.67560	2,348.163	20.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.75210	2.478	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,175.45210	8,178.878	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			96.60170	93.534	20.78	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,499.30170	2,499.934	20.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			242.57100	237.723	16.80	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,145.27100	1,144.123	16.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			80.90010	77.205	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,983.60010	3,983.605	27.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			136.90410	133.208	19.13	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,909.60410	1,909.608	19.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			284.65790	279.476	16.20	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			967.35790	965.876	16.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			98.09140	94.998	20.70	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,470.79140	2,471.398	20.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			253.22770	248.288	16.64	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,095.92770	1,094.688	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			339.25330	333.625	15.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			791.95330	790.025	15.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			216.82200	212.218	17.24	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,279.52200	1,278.618	17.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			302.31910	296.991	15.99	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			905.01910	903.391	15.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			493.25620	486.805	14.35	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			475.95620	473.205	14.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			260.66430	255.663	16.53	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1,063.36430	1,062.063	16.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			352.71550	346.991	15.46	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			755.41550	753.391	15.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			679.49800	672.120	13.61	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			282.19800	278.520	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			326.38290	320.852	15.72	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			829.08290	827.252	15.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			497.50020	491.022	14.33	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			470.20020	467.422	14.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			707.99790	700.553	13.51	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			260.69790	256.953	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			484.86480	478.480	14.39	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			487.56480	484.880	14.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			690.78320	683.375	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			273.48320	269.775	13.57	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			799.31760	791.765	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			202.01760	198.165	13.21	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			501.78130	495.268	14.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			464.48130	461.668	14.31	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			737.46650	729.967	13.41	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			240.16650	236.367	13.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			943.47830	935.834	13.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			146.17830	142.234	13.17	0.00	0	1,100
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			34.09010	31.891	26.92	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,284.59010	5,285.791	26.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,531.88870	1,525.139	13.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			52.38870	49.039	13.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,522.63570	1,515.871	13.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			53.13570	49.771	13.73	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			172.33290	167.881	18.45	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,702.83290	1,701.781	18.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,851.67750	1,845.523	14.49	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	21/12/2015	Foreign Exchange Option	10.80	Put			32.17750	29.423	14.49	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			470.20700	464.373	15.23	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			737.90700	734.674	15.23	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			429.01590	423.416	15.58	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			836.71590	833.716	15.58	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			194.80970	190.867	18.99	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,972.50970	1,971.167	18.99	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,069.83140	1,062.127	13.13	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			167.53140	162.427	13.13	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,267.06330	1,259.266	13.10	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			128.76330	123.466	13.10	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			150.19170	147.126	21.20	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,811.89170	2,811.326	21.20	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,146.15930	1,137.382	13.10	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			178.65930	172.182	13.10	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			201.56890	198.456	19.60	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,274.06890	2,273.256	19.60	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			743.20910	736.340	14.08	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			471.90910	467.240	14.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			183.52080	177.492	13.08	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.73750	22.052	25.91	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,444.73750	7,446.252	25.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,827.30880	1,820.425	13.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			69.30880	64.625	13.73	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,121.65170	3,121.371	22.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			176.25740	173.487	25.30	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,868.25740	3,867.687	25.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,385.40170	1,377.353	13.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			127.40170	121.553	13.00	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,191.52080	1,183.291	13.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,474.02880	1,472.608	17.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			286.33180	283.146	18.28	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,788.33180	1,787.346	18.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			251.99990	249.070	18.91	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,033.99990	2,033.270	18.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			179.65170	177.171	22.24	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			255.15460	249.354	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,006.36340	998.381	13.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			258.36340	252.582	13.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			972.81020	964.927	13.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			274.81020	269.127	13.18	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			342.02880	338.408	17.43	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			213.04280	207.058	13.12	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,082.54790	1,074.403	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			224.54790	218.603	13.13	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,019.97280	1,011.957	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			251.97280	246.157	13.16	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,013.15460	1,005.154	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,169.27010	1,161.043	13.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			191.27010	185.243	13.09	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,111.04280	1,102.858	13.12	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			211.31820	209.267	20.28	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,619.51820	2,619.567	20.28	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,229.19760	1,220.740	13.05	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			187.39760	181.040	13.05	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,302.06770	1,293.379	13.08	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			195.76770	189.479	13.08	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			228.05450	225.909	21.30	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,981.75450	2,982.009	21.30	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,381.80290	1,373.535	13.11	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			203.40290	198.035	13.11	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			262.62540	260.583	22.86	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,414.22540	3,415.083	22.86	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,742.89210	2,743.822	20.44	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,135.18750	1,127.722	13.46	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			333.48750	329.122	13.46	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			294.59210	292.422	20.44	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			669.10530	664.659	15.89	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			970.50530	969.159	15.89	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			675.15200	670.666	15.85	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			956.55200	955.166	15.85	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			672.12200	667.651	15.87	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			963.52200	962.151	15.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			677.93920	673.651	15.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			970.03920	968.851	15.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			360.18980	357.826	19.36	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,272.28980	2,273.026	19.36	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,177.80100	1,170.496	13.42	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			319.90100	315.696	13.42	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			684.00940	679.686	15.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			956.10940	954.886	15.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			680.96260	676.659	15.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			963.06260	961.859	15.87	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			298.68920	296.724	24.32	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,865.88920	3,867.324	24.32	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,459.74820	1,451.838	13.05	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			206.94820	202.438	13.05	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,529.46850	1,521.193	13.05	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			214.06850	208.793	13.05	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			319.28770	318.354	25.46	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,333.88770	4,335.954	25.46	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,603.03190	1,594.607	13.16	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			224.83190	218.807	13.16	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			283.76880	283.142	25.09	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,805.56880	4,807.342	25.09	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			844.83790	843.767	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,069.23790	1,068.167	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			851.11540	850.047	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,055.51540	1,054.447	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			847.96560	846.896	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,062.36560	1,061.296	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			893.26030	888.350	15.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			964.86030	961.950	15.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			889.87080	884.979	15.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			971.47080	968.579	15.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			896.66720	891.732	15.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			958.26720	955.332	15.83	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			269.55730	269.240	25.04	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,272.25730	5,273.840	25.04	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,683.57460	1,675.025	13.27	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			236.27460	229.625	13.27	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,747.25480	1,738.623	13.26	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			241.35480	234.023	13.26	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			248.51590	248.477	24.84	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,712.61590	5,713.877	24.84	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,822.76720	1,814.088	13.27	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			247.86720	239.788	13.27	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			225.42800	225.624	24.61	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,250.52800	6,251.324	24.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,324.52060	1,316.405	14.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			576.12060	568.405	14.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,334.62700	1,326.450	14.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			566.22700	558.450	14.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,329.56610	1,321.419	14.24	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			571.16610	563.419	14.24	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			206.47860	199.897	24.09	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,597.57860	6,591.297	24.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,083.81110	1,077.847	15.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			954.91110	949.247	15.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,080.45860	1,074.516	15.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			961.55860	955.916	15.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,077.11700	1,071.203	15.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			968.21700	962.603	15.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,867.81090	1,856.748	13.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			248.91090	238.148	13.16	0.00	0	250
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,441,115</b>
<b>Total \$ / R</b>											<b>883,286,006.10</b>	<b>70,941</b>	<b>2,205,533</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.39880		12.39570			396,761.60	32	798

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 Future			12.59360		12.59730			0.00	0	104
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.80580		12.80800			89,640.60	7	49
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.01480		13.01790			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>486,402.20</b>	<b>39</b>	<b>951</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			76,619.30770	76,569.390	12.91	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			6,049.30770	5,689.390	12.91	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			75,776.83600	75,720.849	12.90	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			6,206.83600	5,840.849	12.90	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			74,937.68580	74,875.461	12.89	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			6,367.68580	5,995.461	12.89	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			89,797.12300	89,034.616	13.15	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			16,067.12300	15,674.616	13.15	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			91,302.52090	90,539.047	13.16	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			15,572.52090	15,179.047	13.16	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			90,548.36870	89,785.473	13.15	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			15,818.36870	15,425.473	13.15	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			81,697.98820	80,968.930	13.74	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			39,897.98820	39,388.930	13.74	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			81,198.25990	80,472.612	13.77	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			40,398.25990	39,892.612	13.77	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			80,702.05640	79,979.061	13.79	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			40,902.05640	40,399.061	13.79	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			64,020.27770	63,615.052	16.18	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			106,230.27770	106,135.052	16.18	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			63,741.89620	63,338.693	16.20	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			106,951.89620	106,858.693	16.20	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			63,465.18620	63,063.504	16.22	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			107,675.18620	107,583.504	16.22	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>486,402.20</b>	<b>39</b>	<b>951</b>
£ / R	On 14/09/2015	Foreign Exchange Future			19.35350		19.37280			1,083,796.00	56	27,033
£ / R	On 11/12/2015	Foreign Exchange Future			19.64560		19.67640			4,911,400.00	250	2,348
£ / R	On 14/03/2016	Foreign Exchange Future			19.96750		19.99620			0.00	0	585
£ / R	On 13/06/2016	Foreign Exchange Future			20.28610		20.31690			0.00	0	0
<b>Total £ / R Future</b>										<b>5,995,196.00</b>	<b>306</b>	<b>29,966</b>
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,392.80000	8,373.500	21.90	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	21.90	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,420.61030	1,401.770	12.45	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			47.81030	48.271	12.45	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,271.98070	1,253.640	12.04	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			59.18070	60.140	12.04	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			653.38020	639.657	11.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			220.58020	226.157	11.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			646.91460	633.274	11.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			224.11460	229.774	11.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			640.48690	626.926	11.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			227.68690	233.426	11.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			113.01120	107.780	13.34	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,240.21120	1,254.280	13.34	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			973.22650	956.467	11.47	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			100.42650	102.967	11.47	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,365.90310	1,340.320	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			189.50310	194.720	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,358.35870	1,332.804	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			191.95870	197.204	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			431.51270	418.951	13.36	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,085.11270	1,103.351	13.36	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,635.12620	1,608.527	11.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			118.72620	122.927	11.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,373.47350	1,347.858	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			187.07350	192.258	11.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			328.10590	317.846	13.97	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,421.70590	1,442.246	13.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,882.17300	1,854.742	11.69	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			75.77300	79.142	11.69	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,266.02940	1,247.569	12.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			459.82940	470.069	12.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,260.16260	1,241.741	12.24	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			463.96260	474.241	12.24	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,254.32330	1,235.933	12.24	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			468.12330	478.433	12.24	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			977.19230	963.616	13.41	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,150.29230	1,167.516	13.41	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			973.74650	960.221	13.42	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,156.84650	1,174.121	13.42	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			970.31540	956.833	13.43	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,163.41540	1,180.733	13.43	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>99,880</b>
<b>Total £ / R</b>											<b>5,995,196.00</b>	<b>306</b>	<b>129,846</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10084		0.10087			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10258		0.10266			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10456		0.10463			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>4,322</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,091.86860	1,089.307	12.76	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.96860	4.907	12.76	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	0.10	Call			256.15890	254.654	11.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			169.25890	170.254	11.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			37.44420	36.176	15.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			950.54420	951.776	15.34	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,291.38510	1,281.991	13.04	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			24.98510	24.091	13.04	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			505.93010	497.754	13.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			239.53010	239.854	13.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			178.06670	172.280	15.91	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			911.66670	914.381	15.91	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			735.74190	725.886	13.56	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			272.44190	270.386	13.56	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			342.35210	334.766	15.80	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			879.05210	879.266	15.80	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			174.25150	168.505	18.14	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,710.95150	1,713.005	18.14	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>4,322</b>
€ / R	On	14/09/2015	Foreign Exchange Future			13.78040		13.76130			1,681,208.80	122	33,783
€ / R	On	21/09/2015	Foreign Exchange Future			13.79820		13.78240			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.89040		13.88140			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.01720		14.00590			140,172.00	10	34,961
€ / R	On	25/01/2016	Foreign Exchange Future			14.14380		14.13120			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.28310		14.27040			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.55220		14.54200			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.81900		14.80830			0.00	0	0
<b>Total € / R Future</b>											<b>1,821,380.80</b>	<b>132</b>	<b>71,744</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			820.13880	833.213	12.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			58.83880	52.813	12.08	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			794.55680	807.322	12.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			97.68050	95.909	14.52	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			936.38050	915.509	14.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			66.06320	64.441	15.38	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			45.93440	40.874	12.20	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			889.60330	903.458	12.17	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			48.30330	43.058	12.17	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			42.89180	41.575	16.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,531.59180	1,511.175	16.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			42.38150	41.068	16.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			63.25680	56.922	12.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			132.11870	130.863	13.94	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			750.81870	730.463	13.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			27.20150	23.762	12.42	0.00	0	7,900

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			907.23440	921.274	12.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,541.08150	1,520.668	16.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,204.76320	1,184.041	15.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			43.40930	42.090	16.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,522.10930	1,501.690	16.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,509.81600	1,527.609	13.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			8.51600	7.209	13.21	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,088.50150	1,104.162	12.42	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			160.57900	157.861	13.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			718.17900	699.661	13.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			158.45830	155.730	13.90	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			726.05830	707.530	13.90	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			84.35670	81.798	15.24	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,151.95670	1,133.598	15.24	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			162.72810	160.025	13.86	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			710.32810	691.824	13.86	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			256.52150	250.423	13.95	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			725.12150	710.023	13.95	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			146.81700	141.522	15.29	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,185.41700	1,171.122	15.29	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			261.79470	255.698	13.90	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			710.39470	695.298	13.90	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			259.14440	253.045	13.93	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			717.74440	702.645	13.93	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			443.32940	427.732	13.05	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,224.91330	1,207.378	15.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,060.16400	3,071.382	15.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.26400	4.182	15.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,083.51330	1,087.236	12.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			127.61330	120.036	12.42	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			549.22940	544.932	13.05	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,233.23060	1,215.703	15.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			87.83710	83.971	18.67	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,581.93710	2,566.771	18.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			232.51400	226.267	15.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,216.61400	1,199.067	15.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			230.81330	224.578	15.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			229.13060	222.903	15.34	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			345.80340	339.459	15.03	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,134.60340	1,115.659	15.03	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			418.72580	412.576	14.40	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			907.52580	888.776	14.40	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			416.01460	409.851	14.42	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			914.81460	896.051	14.42	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			361.24260	354.892	14.88	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,080.04260	1,061.092	14.88	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			421.46170	415.322	14.38	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	25/01/2016	Foreign Exchange Option	14.61	Put			900.26170	881.522	14.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			772.56670	769.859	13.09	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			502.16670	486.759	13.09	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			768.02710	765.270	13.11	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			507.62710	492.170	13.11	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			777.13450	774.478	13.07	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			496.73450	481.378	13.07	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			944.68880	942.430	13.48	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			602.68880	590.230	13.48	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			596.89130	592.897	15.46	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,867.37870	1,853.819	16.81	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,294.89130	1,280.696	15.46	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			594.41950	590.426	15.48	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,302.41950	1,288.226	15.48	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			591.96160	587.970	15.50	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,309.96160	1,295.770	15.50	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			449.37870	446.019	16.81	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			917.86310	911.634	14.90	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,059.56310	1,042.634	14.90	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			914.36300	908.226	14.91	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,066.06300	1,049.226	14.91	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			921.37930	915.051	14.88	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,053.07930	1,036.051	14.88	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>138,040</b>
<b>Total € / R</b>											<b>1,821,380.80</b>	<b>132</b>	<b>209,784</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.43030		9.46540			0.00	0	1,949
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.53530		9.57710			0.00	0	8,693
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.65230		9.69340			0.00	0	1,150
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.77080		9.81210			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>11,792</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			23.72050	19.946	14.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			918.32050	949.646	14.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			24.97030	21.042	14.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			899.57030	930.742	14.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			24.33740	20.487	14.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			908.93740	940.187	14.20	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.02430	4.954	17.82	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,331.28760	2,289.429	18.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.18760	4.129	18.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,281.68760	2,239.823	18.01	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.58760	4.523	18.01	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,232.12430	2,190.254	17.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			320.95610	335.393	12.73	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	9.51	Call			509.13840	482.622	12.74	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			325.73840	340.322	12.74	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			519.61410	492.808	12.72	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			316.21410	330.508	12.72	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			514.35610	487.693	12.73	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			397.57340	377.179	13.51	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			675.47340	696.379	13.51	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			394.42030	374.138	13.53	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			682.32030	703.339	13.53	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			400.75360	380.242	13.49	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			668.65360	689.442	13.49	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>11,792</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.86050		9.87340			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.00610		10.02450			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>2,836</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			361.97800	349.212	12.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			128.57800	128.712	12.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			355.51970	342.831	12.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			132.11970	132.331	12.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			349.12610	336.518	12.67	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			135.72610	136.019	12.67	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			187.49730	178.853	13.78	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			662.99730	672.753	13.78	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			185.21460	176.644	13.80	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			670.71460	680.544	13.80	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			189.86800	181.128	13.75	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			655.36800	665.028	13.75	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>2,836</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			113.75790		113.33140			0.00	0	24,000
<b>Total CF CANDCO CAGH Future</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
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			46.65860	46.232		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			46.66860	46.242		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			46.67860	46.252		0.00	0	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGH Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>								<b>0.00</b>	<b>0</b>	<b>24,000</b>
CHF / R On 14/09/2015 Foreign Exchange Future			13.16780		13.16820			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.42590		13.43380			0.00	0	7,188
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>8,770</b>
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			529.74230	520.955	12.63	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			151.54230	143.155	12.63	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			523.12540	514.281	12.63	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			154.92540	146.481	12.63	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			516.56060	507.658	12.64	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			158.36060	149.858	12.64	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			323.30820	311.113	15.04	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			879.50820	875.213	15.04	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			320.76900	308.602	15.06	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			886.96900	882.702	15.06	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			318.25490	306.113	15.08	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			894.45490	890.213	15.08	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>8,770</b>
CNH / R On 14/09/2015 Foreign Exchange Future			1.98720		1.98660			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.00640		2.00780			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			549.68340	541.009	13.25	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			377.68310	375.148	13.39	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			611.68310	603.148	13.39	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			460.77380	457.992	13.21	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			494.77380	485.992	13.21	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			415.68340	413.009	13.25	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Call			814.76700	798.949	13.45	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Put			636.76700	634.949	13.45	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Call			765.63200	750.433	13.49	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Put			687.63200	686.433	13.49	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Call			722.58780	707.769	13.60	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Put			744.58780	743.769	13.60	0.00	0	0
<b>Total CNH / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R On 14/09/2015 Foreign Exchange Future			1.85050		1.85070			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	11/12/2015	Foreign Exchange Future			1.88440		1.88550			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,208.45220	1,194.973	13.57	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			101.45220	89.973	13.57	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,124.42700	1,110.464	13.47	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			117.42700	105.464	13.47	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,043.96790	1,029.381	13.42	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			136.96790	124.381	13.42	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			307.13740	297.523	14.26	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,452.13740	1,453.523	14.26	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			287.42770	278.253	14.38	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,532.42770	1,534.253	14.38	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			328.37250	318.309	14.14	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,373.37250	1,374.309	14.14	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/09/2015	Foreign Exchange Future			0.12340		0.12340			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12230		0.12300			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12250		0.12280			0.00	0	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,883</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,883</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05880		0.05860			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05580		0.05610			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05450		0.05500			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.29130		8.31630			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.36570		8.39400			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.45140		8.47770			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			11.34130	10.344	12.47	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			785.04130	809.044	12.47	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			10.98950	10.021	12.51	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			794.68950	818.721	12.51	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			10.64950	9.708	12.54	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			804.34950	828.408	12.54	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			81.70510	74.386	13.43	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	11/12/2015	Foreign Exchange Option	9.09	Put			777.70510	798.686	13.43	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			80.42750	73.198	13.46	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			786.42750	807.498	13.46	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			79.17370	72.032	13.49	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			795.17370	816.332	13.49	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			160.99600	153.165	13.91	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			823.29600	841.765	13.91	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			159.27010	151.499	13.94	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			831.57010	850.099	13.94	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			157.56390	149.851	13.97	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			839.86390	858.451	13.97	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11140		1.11020			22,228.00	20	25,980
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11300		1.11180			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11540		1.11420			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>22,228.00</b>	<b>20</b>	<b>25,980</b>
<b>Total QUANTO € / \$</b>											<b>22,228.00</b>	<b>20</b>	<b>25,980</b>
RAIN	On	14/09/2015	Foreign Exchange Future			21,901.71000		21,889.95000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.53130		4.51910			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.49260		4.48160			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			93.97830	94.949	14.90	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			164.87830	153.649	14.90	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			90.21720	91.145	14.93	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			171.11720	159.845	14.93	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			86.57430	87.463	14.96	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			177.47430	166.163	14.96	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			156.54000	161.409	13.42	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			164.94000	158.809	13.42	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			151.99690	156.318	13.39	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			170.39690	163.718	13.39	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			147.55320	151.901	13.42	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			175.95320	169.301	13.42	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 14/09/2015			Foreign Exchange Future		1.59680	1.59040		0.00	0	130
ZMW / R On 11/12/2015			Foreign Exchange Future		1.55750	1.56160		0.00	0	0
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total Futures</b>								<b>891 611 213.10</b>	<b>71,438</b>	<b>1,060,992</b>
<b>Total Options</b>								<b>0.00</b>	<b>0</b>	<b>1,679,035</b>
<b>Grand Total:</b>								<b>891,611,213.10</b>	<b>71,438</b>	<b>2,740,027</b>