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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/05/2015 Foreign Exchange Future			11.91930		11.85740			0.00	0	1,300
\$ / R On 26/05/2015 Foreign Exchange Future			11.92600		11.86570			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.92760		11.86730			83,493.20	7	4,766
\$ / R On 03/06/2015 Foreign Exchange Future			11.94130		11.88130			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.94340		11.88330			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.95370		11.89360			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.95990		11.89970			389,557,862.80	32,572	941,538
\$ / R On 26/06/2015 Foreign Exchange Future			11.98870		11.92830			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.99680		11.93640			53,985,600.00	4,500	12,162
\$ / R On 06/07/2015 Foreign Exchange Future			12.00890		11.94840			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.02300		11.96260			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			12.05560		11.99510			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.11560		12.05530			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.12420		12.06380			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.14560		12.08520			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.15410		12.09370			43,061,976.30	3,543	192,251
\$ / R On 28/09/2015 Foreign Exchange Future			12.18410		12.12370			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.18830		12.12800			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.24820		12.18780			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.30830		12.24780			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.33680		12.27600			0.00	0	276

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future			12.34340		12.28250			9,566,135.00	775	89,359
\$ / R	On	21/12/2015	Foreign Exchange Future			12.36540		12.30420			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.48180		12.41920			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.54490		12.48180			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.55180		12.48860			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.74730		12.68340			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.75570		12.69190			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.95260		12.89150			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.96100		12.89990			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.14110		13.08250			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.15160		13.09310			0.00	0	0
<b>Total \$ / R Future</b>											<b>496,255,067.30</b>	<b>41,397</b>	<b>1,260,926</b>
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			12.32660	14.811	18.75	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			164.92660	105.511	18.75	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			55.70600	72.832	13.46	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			150.00600	106.832	13.46	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			4.67730	5.745	15.82	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			498.97730	439.745	15.82	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,067.39240	1,127.644	20.34	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.09240	0.044	20.34	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			927.53910	987.718	19.35	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.23910	0.118	19.35	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			718.30310	778.126	17.87	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,612.91330	3,552.605	55.03	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			1.00310	0.525	17.87	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			85.24270	112.426	13.93	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			117.94270	84.826	13.93	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			16.55310	20.587	15.11	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			359.25310	302.987	15.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.21330	0.205	55.03	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			30.05890	36.473	15.67	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			448.75890	395.173	15.67	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			115.72370	141.190	14.03	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			164.42370	129.890	14.03	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			325.53600	373.071	14.11	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			42.23600	29.671	14.11	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			19.31730	23.026	16.40	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			586.01730	529.626	16.40	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			134.05250	158.292	14.11	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			200.45250	164.592	14.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			1.56290	1.196	17.31	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,151.39130	1,211.204	17.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			1.69130	1.304	17.23	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			2.06110	1.582	16.96	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			2.22220	2.454	20.54	0.00	0	51,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,602.52220	1,542.554	20.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			5.48040	6.018	19.90	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,325.78040	1,266.118	19.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,171.26290	1,231.096	17.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,355.27970	1,295.570	19.97	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			2.53050	2.791	20.45	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,562.83050	1,502.891	20.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			26.29470	29.913	16.94	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			726.59470	670.013	16.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,101.76110	1,161.482	16.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			754.66850	697.719	17.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			10.02020	10.741	18.98	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,110.32020	1,050.841	18.98	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			45.03870	52.604	16.08	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			545.33870	492.704	16.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			4.97970	5.470	19.97	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			634.30710	579.591	16.48	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			29.12540	33.290	16.74	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			689.42540	633.390	16.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			90.17470	105.873	15.06	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			340.47470	295.973	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			24.36850	27.619	17.10	251,329.26	9,100	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			378.92730	332.418	15.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			59.58860	69.856	15.67	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			459.88860	409.956	15.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			127.85760	149.698	14.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			248.15760	209.798	14.52	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			34.00710	39.491	16.48	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			261.56690	222.177	14.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			95.22020	111.777	14.97	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			325.52020	281.877	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			222.12970	257.727	14.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			132.42970	107.827	14.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			78.62730	92.319	15.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			191.82960	159.352	14.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			134.76150	157.660	14.44	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			235.06150	197.760	14.44	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			239.70740	276.865	14.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			120.00740	96.965	14.18	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			121.26690	142.077	14.61	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			124.05770	100.499	14.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			227.89910	264.018	14.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			128.19910	104.118	14.19	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			440.02350	489.782	14.08	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			40.32350	29.882	14.08	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			161.52960	189.252	14.23	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			61.80400	47.394	14.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			324.98860	368.546	14.14	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			75.28860	58.646	14.14	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			524.83270	577.823	14.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			25.13270	17.923	14.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			233.75770	270.399	14.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			32.02340	23.293	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			456.52360	506.989	14.08	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			36.82360	27.089	14.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			806.47480	864.996	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			6.77480	5.096	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			361.50400	407.294	14.12	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			14.92240	11.185	14.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			569.18510	623.511	14.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			19.48510	13.611	14.03	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			923.90790	983.084	16.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			4.20790	3.184	16.00	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			481.72340	533.193	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			904.25570	963.344	15.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			4.55570	3.444	15.90	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			825.95810	884.611	15.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			6.25810	4.711	15.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			614.62240	671.085	14.30	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.00760	0.013	22.52	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,951.70760	3,891.313	22.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,132.24270	1,191.527	14.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			3.94270	2.827	14.85	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			794.34090	851.194	14.12	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			16.04090	12.494	14.12	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			71.81280	82.255	15.92	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			603.51280	553.555	15.92	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			405.24610	449.552	13.70	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			98.84610	82.752	13.70	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			109.14380	124.376	15.33	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			540.74380	495.476	15.33	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			173.20160	196.563	14.46	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			354.80160	317.663	14.46	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			190.84430	215.344	14.42	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			368.24430	332.344	14.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			107.23400	118.557	16.23	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			822.13400	772.957	16.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			7.55580	8.164	29.71	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,162.45580	4,102.564	29.71	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,208.27030	1,267.384	14.29	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			13.17030	11.784	14.29	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			882.46980	938.437	13.75	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			37.36980	32.837	13.75	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			962.77730	1,017.079	13.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			57.47730	51.479	13.75	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			130.31040	140.563	16.91	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,045.01040	994.963	16.91	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			14.30810	16.259	28.92	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,459.00810	4,400.659	28.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,280.23730	1,338.196	14.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			24.93730	22.596	14.23	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			280.66530	303.675	14.82	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			516.86530	479.474	14.82	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			356.22870	383.648	14.43	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			431.02870	398.048	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,141.42230	1,197.113	13.73	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			47.72230	43.013	13.73	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			993.20960	1,047.048	13.61	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			69.50960	62.948	13.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			967.78180	1,021.244	13.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,409.44330	6,349.131	28.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,553.39130	1,612.210	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			19.69130	18.110	14.71	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,536.68560	2,477.009	21.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,514.98450	1,573.681	14.61	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			21.28450	19.581	14.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,159.27900	1,215.157	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			45.57900	41.057	13.74	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			3.14330	3.231	28.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,419.13620	1,366.517	18.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			70.93720	75.240	19.94	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,977.23720	1,921.140	19.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			57.85010	61.085	20.86	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,264.15010	2,206.985	20.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			50.38560	51.109	21.72	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,117.86690	1,068.478	17.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			150.20950	161.108	17.09	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,126.50950	1,077.008	17.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			146.22680	156.792	17.18	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,152.52680	1,102.692	17.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			112.83620	120.617	18.10	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			665.35290	624.889	15.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			212.10340	228.347	15.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			818.40340	774.247	15.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			192.76350	207.172	16.25	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			899.06350	853.072	16.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			151.56690	162.578	17.06	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			414.41870	383.108	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			351.85910	378.545	14.52	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			458.15910	424.445	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			341.17920	367.127	14.61	0.00	0	5,000

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	12.23	Put			477.47920	443.027	14.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			259.05290	278.989	15.38	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			341.60630	314.618	14.12	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			416.67050	449.033	14.19	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			362.97050	334.933	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			398.70550	430.025	14.26	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			385.00550	355.925	14.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			378.11870	407.208	14.35	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			166.73280	150.250	13.43	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			647.46520	690.875	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			173.76520	156.775	13.47	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			538.90220	577.626	13.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			245.20220	223.526	13.78	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			435.30630	468.718	14.12	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			134.27110	122.708	13.38	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			721.01650	769.137	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			137.31650	125.037	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			700.42050	746.328	13.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			146.72050	132.228	13.36	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			660.43280	704.350	13.43	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			74.08180	67.144	13.59	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			892.96290	945.207	13.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			89.26290	81.107	13.53	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			735.48760	784.512	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			131.78760	120.412	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			727.97110	776.808	13.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			149.81880	159.891	17.61	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,296.11880	1,245.791	17.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			87.36280	92.484	19.75	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,963.66280	1,908.384	19.75	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			23.60090	24.930	27.80	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			119.23150	109.961	13.44	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,699.90090	4,640.830	27.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,359.78780	1,418.032	14.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			36.08780	33.932	14.10	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,047.18220	1,100.878	13.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			73.48220	66.778	13.56	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			842.93150	894.061	13.44	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			227.35380	243.339	16.22	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			899.35380	855.039	16.22	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			34.44640	38.316	27.38	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,826.64640	4,770.115	27.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,434.77030	1,492.470	14.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			46.97030	44.270	14.03	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,124.02330	1,177.701	13.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			86.22330	79.501	13.45	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			166.53980	176.757	18.27	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			1,538.73980	1,488.557	18.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			178.95320	188.758	18.85	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,781.15320	1,730.458	18.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			38.06720	40.385	26.87	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,240.26720	5,182.085	26.87	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,502.75130	1,560.140	13.87	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			54.95130	51.840	13.87	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,192.68950	1,247.477	13.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			94.88950	89.177	13.34	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			510.98210	540.231	14.77	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			574.98210	543.431	14.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,137.00580	3,197.732	16.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			4.50580	4.332	16.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,087.39380	3,148.105	16.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			4.89380	4.705	16.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,037.81300	3,098.508	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,844.05500	2,786.512	21.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			121.82420	124.126	25.49	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,639.32420	3,580.727	25.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,242.33070	2,188.983	19.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			128.60880	132.251	21.22	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,686.10880	2,628.851	21.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			4.30820	4.602	26.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,491.80820	8,431.202	26.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			126.55500	129.912	21.93	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,211.84750	1,167.248	17.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			255.42450	269.196	17.67	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,412.92450	1,365.796	17.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			88.12390	92.736	26.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,305.62390	4,249.336	26.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			154.83070	162.383	19.99	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,050.67080	1,008.522	16.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			322.85650	340.964	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,090.35650	1,047.564	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			126.90690	130.315	21.80	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,814.40690	2,756.915	21.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			294.34750	310.648	17.03	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			378.86130	354.962	13.94	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			615.19860	650.075	14.19	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			432.69860	406.675	14.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			246.81970	260.025	17.83	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,464.31970	1,416.625	17.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			333.17080	351.922	16.50	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			281.88980	262.303	13.45	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			711.04420	750.194	13.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			328.54420	306.793	13.70	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			312.95890	330.444	16.77	0.00	0	13,241

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	13.10	Put			1,130.45890	1,087.044	16.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			661.36130	698.362	13.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			151.85980	142.328	13.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			882.47900	930.829	13.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			209.97900	197.429	13.30	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			593.38460	627.217	14.31	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			460.88460	433.817	14.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			764.38980	805.703	13.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			71.39970	68.343	13.48	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,359.07990	1,416.687	13.38	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			76.57990	73.287	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			685.75510	723.826	13.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			353.25510	330.426	13.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,034.35980	1,085.728	13.26	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.31300	5.108	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,190.66370	1,244.475	13.21	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			108.16370	101.075	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			792.48120	834.870	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			259.98120	241.470	13.33	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,403.89970	1,461.743	13.48	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			39.34020	41.513	26.40	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,605.14020	5,546.113	26.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,262.51690	1,317.404	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			98.31690	92.004	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,254.31370	1,309.097	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			100.11370	93.697	13.10	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			186.08800	195.246	19.35	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,031.88800	1,979.846	19.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,562.90020	1,621.770	13.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			58.70020	56.370	13.64	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			187.51200	187.908	22.51	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,168.31200	3,106.108	22.51	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,038.30840	1,089.946	13.06	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			219.10840	208.146	13.06	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			652.33350	683.896	15.00	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			700.53350	668.996	15.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			298.29140	282.272	13.24	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			968.52020	1,015.079	13.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			309.92020	293.278	13.27	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,203.04490	4,147.537	25.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			26.69510	27.992	25.77	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,768.09510	7,706.192	25.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,541.29950	1,602.195	13.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			102.69950	100.395	13.07	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			986.89140	1,034.072	13.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,111.85730	2,060.794	19.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			261.26170	271.709	19.79	0.00	0	1,204



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	14.59	Put			2,362.66170	2,309.909	19.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			217.68170	221.586	23.58	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,479.08170	3,419.786	23.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			191.64490	199.337	25.77	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			418.91800	397.245	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			824.46140	864.872	13.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			445.86140	423.072	13.89	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			337.82370	352.636	18.36	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,789.22370	1,740.836	18.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			290.45730	302.594	19.17	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			362.43930	343.215	13.47	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			856.95730	898.929	13.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			408.35730	387.129	13.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			852.22400	893.974	13.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			413.62400	392.174	13.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			847.51800	889.045	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			921.48340	966.347	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			342.88340	324.547	13.37	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			901.03930	945.015	13.47	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			615.00510	639.941	16.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,231.60510	1,192.641	16.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			612.56870	637.396	16.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,239.16870	1,200.096	16.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			617.45610	642.506	16.62	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,224.05610	1,185.206	16.62	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			625.15920	650.334	16.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,223.25920	1,184.634	16.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			622.69310	647.755	16.64	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,230.79310	1,192.055	16.64	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			620.24140	645.190	16.66	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,238.34140	1,199.490	16.66	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			805.37940	833.041	16.54	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,213.87940	1,180.441	16.54	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			802.55650	830.110	16.56	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,221.05650	1,187.510	16.56	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			808.21700	835.992	16.53	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,206.71700	1,173.392	16.53	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			815.89940	843.810	16.52	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,205.99940	1,172.810	16.52	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			813.04760	840.851	16.54	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,213.14760	1,179.851	16.54	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			810.21050	837.900	16.56	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,220.31050	1,186.900	16.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,195.79630	1,232.032	15.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			763.29630	740.932	15.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,192.01050	1,228.098	15.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			769.51050	746.998	15.02	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	14/12/2016	Foreign Exchange Option	12.64	Call			1,199.60230	1,235.988	14.97	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			757.10230	734.888	14.97	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			991.73200	1,021.772	16.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,188.63200	1,160.172	16.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			988.58890	1,018.521	16.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,195.48890	1,166.921	16.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			985.45360	1,015.291	16.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,202.35360	1,173.691	16.45	0.00	0	0
<b>Total \$ / R Option</b>											<b>251,329.26</b>	<b>9,100</b>	<b>1,548,178</b>
<b>Total \$ / R</b>											<b>496,506,396.56</b>	<b>50,497</b>	<b>2,809,104</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.95990		11.89970			1,243,829.60	104	727
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.15410		12.09370			243,082.00	20	222
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.34340		12.28250			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.55180		12.48860			0.00	0	31
<b>Total \$ / R MAXI Future</b>											<b>1,486,911.60</b>	<b>124</b>	<b>1,004</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			61,462.23660	67,108.531	14.30	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1,492.23660	1,118.531	14.30	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			60,545.17330	66,153.360	14.25	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1,575.17330	1,163.360	14.25	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			62,404.81540	68,065.453	14.35	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1,434.81540	1,075.453	14.35	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			60,349.88810	64,511.284	13.59	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			19,979.88810	18,101.284	13.59	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			59,740.15790	63,875.335	13.61	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			20,370.15790	18,465.335	13.61	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			59,134.72100	63,244.098	13.62	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			20,764.72100	18,834.098	13.62	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			73,725.02530	77,748.107	13.58	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			30,475.02530	28,408.107	13.58	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			73,193.62420	77,195.062	13.60	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			30,943.62420	28,855.062	13.60	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			74,260.50130	78,304.890	13.55	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			30,010.50130	27,964.890	13.55	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			61,662.15470	58,747.396	14.65	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			70,152.63330	73,536.151	14.68	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			62,292.63330	59,356.151	14.68	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			70,894.72050	74,321.291	14.62	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			61,034.72050	58,141.291	14.62	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			70,522.15470	73,927.396	14.65	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>1,486,911.60</b>	<b>124</b>	<b>1,004</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Future			18.54170		18.64690			95,267,254.60	5,138	29,057
£ / R	On	14/09/2015	Foreign Exchange Future			18.82930		18.93730			90,004,054.00	4,780	3,336
£ / R	On	11/12/2015	Foreign Exchange Future			19.11360		19.22340			20,317,756.80	1,063	9,377
£ / R	On	14/03/2016	Foreign Exchange Future			19.43170		19.53910			19,431,700.00	1,000	1,035
<b>Total £ / R Future</b>											<b>225,020,765.40</b>	<b>11,981</b>	<b>42,805</b>
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,363.37570	1,465.858	15.24	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			347.52060	417.059	12.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			150.93680	115.833	12.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			354.03680	424.133	12.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			147.51360	112.964	12.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			360.61360	431.264	12.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			10.27570	7.558	15.24	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,651.84620	1,546.903	16.34	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			4.94620	5.203	16.34	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			154.42060	118.759	12.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			355.39640	400.551	12.98	0.00	0	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			559.32650	512.500	13.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			562.02650	623.200	13.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,125.66590	1,048.968	12.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			188.36590	219.668	12.82	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,011.51920	939.160	12.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			792.69640	729.851	12.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			234.21920	269.860	12.87	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			550.46630	504.597	13.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			573.16630	635.297	13.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,957.31050	7,849.312	23.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.01050	0.012	23.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			554.67310	508.533	13.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			567.37310	629.233	13.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			164.11890	146.204	15.21	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,726.81890	1,816.904	15.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,138.53160	1,074.691	13.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,576.66340	1,494.902	12.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			299.80930	334.047	12.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			417.02400	462.498	13.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			355.98590	334.470	15.74	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,902.58590	1,990.870	15.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,144.46620	1,080.386	13.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			421.06620	466.786	13.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			425.13160	471.091	13.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			439.83440	413.791	15.13	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,546.43440	1,630.191	15.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,150.42400	1,086.098	13.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			223.26340	251.302	12.74	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,363.20930	1,287.647	12.75	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	19.19	Call			1,125.26380	1,073.772	13.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			776.16380	832.072	13.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,120.61150	1,069.314	13.59	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			781.51150	837.614	13.59	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,115.97060	1,064.875	13.60	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			786.87060	843.175	13.60	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>142,130</b>
<b>Total £ / R</b>											<b>225,020,765.40</b>	<b>11,981</b>	<b>184,935</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09912		0.09931			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10086		0.10106			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10260		0.10281			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>11,739</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			931.59550	913.272	15.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.29550	0.772	15.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			87.94550	77.384	11.38	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			156.64550	164.883	11.38	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			1.58110	0.637	15.68	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,070.28110	1,088.137	15.68	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,124.60150	1,103.500	12.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			18.30150	17.100	12.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			343.31230	330.563	12.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			237.01230	244.163	12.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			82.84820	78.468	15.42	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			976.54820	992.068	15.42	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,333.77140	1,314.019	14.17	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			52.87140	53.819	14.17	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			582.48710	569.903	14.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			301.58710	309.703	14.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			239.27070	233.962	16.42	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			958.37070	973.762	16.42	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>11,739</b>
€ / R	On	01/06/2015	Foreign Exchange Future			13.29010		13.49260			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.31670		13.51940			98,583,530.10	7,403	155,273
€ / R	On	14/09/2015	Foreign Exchange Future			13.55180		13.75870			79,196,719.20	5,844	24,429
€ / R	On	11/12/2015	Foreign Exchange Future			13.78440		13.99430			344,610.00	25	10,560
€ / R	On	14/03/2016	Foreign Exchange Future			14.04740		14.25820			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.57880		14.79900			0.00	0	0
<b>Total € / R Future</b>											<b>178,124,859.30</b>	<b>13,272</b>	<b>193,262</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			4.58990	1.571	16.68	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			801.98990	1,001.471	16.68	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			4.41010	1.516	16.75	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			811.81010	1,011.416	16.75	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			4.23780	1.462	16.81	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			821.63780	1,021.362	16.81	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			2.86080	1.030	17.42	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			920.26080	1,120.930	17.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.99370	0.434	19.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,891.59370	2,093.734	19.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			1.17090	0.503	19.62	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,831.77090	2,033.803	19.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			1.04940	0.455	19.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,871.64940	2,073.755	19.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			1.02120	0.444	19.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,881.62120	2,083.744	19.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			202.51260	116.717	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			163.11260	280.017	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			91.98480	48.049	14.42	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			352.58480	511.349	14.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			876.56780	679.596	13.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			7.16780	12.896	13.32	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			248.22820	145.140	13.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			128.82820	228.440	13.45	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			26.70990	12.980	15.69	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			707.30990	896.280	15.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,271.03080	1,069.675	15.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			1.63080	2.975	15.28	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			131.35260	107.211	16.42	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,272.65260	1,455.411	16.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,123.21860	947.008	12.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			64.51860	95.208	12.70	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			952.79650	789.083	12.57	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			94.09650	137.283	12.57	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			118.71930	176.658	12.68	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			95.77920	79.483	17.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,597.07920	1,787.683	17.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			97.40500	80.763	17.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,578.70500	1,768.963	17.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			96.58780	80.118	17.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,587.88780	1,778.318	17.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			847.41930	698.458	12.68	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,634.34430	2,833.965	19.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,052.63380	2,847.277	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			8.33380	12.877	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,303.17340	1,478.585	16.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,105.67230	949.914	12.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			161.37230	215.514	12.42	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			601.38910	515.764	13.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			507.08910	631.364	13.79	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			128.64430	118.365	19.57	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			291.01080	255.954	16.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,286.71080	1,461.554	16.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			289.23520	254.462	16.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,294.93520	1,470.062	16.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			287.47340	252.985	16.29	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			809.57720	720.661	13.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			551.37720	673.261	13.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			805.27910	716.835	13.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			557.07910	679.435	13.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			813.89690	724.510	13.72	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			545.69690	667.110	13.72	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			947.48810	873.758	15.35	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,088.48810	1,234.958	15.35	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			944.23270	870.824	15.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,095.23270	1,242.024	15.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			940.99980	867.898	15.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,101.99980	1,249.098	15.38	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>149,679</b>
<b>Total € / R</b>											<b>178,124,859.30</b>	<b>13,272</b>	<b>342,941</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.45440		9.51440			9,454,400.00	1,000	14,782
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.55610		9.61750			4,969,172.00	520	1,992
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.66140		9.72430			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.78170		9.84400			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>14,423,572.00</b>	<b>1,520</b>	<b>16,815</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			519.20770	460.265	11.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			4.80770	5.865	11.72	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			2.49500	1.896	14.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			748.09500	807.496	14.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,114.82030	1,054.913	17.46	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.42030	0.513	17.46	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			865.60450	805.786	15.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			1.20450	1.386	15.23	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			54.04620	37.159	11.04	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			189.64620	232.759	11.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			2.66520	2.017	14.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			728.26520	787.617	14.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			2.57830	1.955	14.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			738.17830	797.555	14.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			376.89790	322.191	11.37	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			12.49790	17.791	11.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			111.51750	83.188	10.77	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			97.11750	128.788	10.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			805.28700	856.109	13.75	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			71.53580	61.112	13.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			814.03580	865.012	13.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			74.06250	63.325	13.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			796.56250	847.225	13.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			72.78700	62.209	13.75	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,380.68890	2,318.111	17.20	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			6.38890	6.711	17.20	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,479.84550	2,417.219	17.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			5.54550	5.819	17.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,430.25260	2,367.649	17.39	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.95260	6.249	17.39	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			631.99950	594.853	12.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			287.99950	313.153	12.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			626.41570	589.494	12.63	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			292.41570	317.794	12.63	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			637.62180	600.254	12.61	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			283.62180	308.554	12.61	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,456</b>
<b>Total AU\$ / R</b>											<b>14,423,572.00</b>	<b>1,520</b>	<b>23,271</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.76520		9.80720			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.90920		9.95270			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			58.51540	44.215	12.47	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			241.31540	269.015	12.47	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			56.06370	42.183	12.50	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			248.86370	276.983	12.50	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			53.70180	40.234	12.53	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			256.50180	285.034	12.53	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			133.22320	148.431	11.61	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			429.30670	401.225	11.61	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			136.60670	152.025	11.61	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			442.59960	414.097	11.61	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			129.89960	144.897	11.61	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			435.92320	407.631	11.61	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>
CHF / R	On	12/06/2015	Foreign Exchange Future			12.75660		12.91520			0.00	0	7,258

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/09/2015	Foreign Exchange Future			13.01630		13.17930			0.00	0	1,607
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,865</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,080.41780	924.433	16.38	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			5.21780	7.833	16.38	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,070.52680	914.606	16.29	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			5.32680	8.005	16.29	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,060.63880	904.783	16.20	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			5.43880	8.183	16.20	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			617.96050	524.120	13.70	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			228.66050	297.820	13.70	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			611.84010	518.667	13.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			232.54010	302.367	13.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			605.75790	513.251	13.72	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			236.45790	306.951	13.72	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>8,865</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.92410		1.91500			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.94360		1.93420			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			628.96370	702.051	13.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			78.96370	61.051	13.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			795.85370	875.213	13.96	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			45.85370	34.213	13.96	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			710.60230	787.049	13.91	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			60.60230	46.049	13.91	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			386.42730	420.913	14.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			944.42730	884.913	14.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			358.27880	390.457	14.15	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,016.27880	954.457	14.15	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			332.12260	362.094	14.28	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,090.12260	1,026.094	14.28	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	12/06/2015	Foreign Exchange Future			1.78740		1.81300			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.82040		1.84740			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			772.60080	562.707	14.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			42.60080	88.706	14.40	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	12/06/2015	Foreign Exchange Option	1.75	Call			687.13890	488.576	14.36	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			57.13890	114.576	14.36	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			605.43050	419.647	14.33	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			75.43050	145.647	14.33	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,121.30830	920.687	12.11	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			147.30830	216.687	12.11	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,044.50390	849.667	12.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			170.50390	245.667	12.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,202.72450	994.380	12.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			128.72450	190.380	12.17	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	12/06/2015	Foreign Exchange Future			0.12350		0.12340			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12300		0.12290			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12270		0.12250			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05980		0.05960			0.00	0	37,800
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05710		0.05690			0.00	0	12,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05590		0.05560			0.00	0	112,080
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>161,880</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>161,880</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.77520		8.78440			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.83670		8.84670			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.90880		8.91830			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			18.32880	16.389	11.82	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			323.92880	331.189	11.82	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			17.26570	15.382	11.86	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			332.86570	340.182	11.86	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			16.26080	14.432	11.89	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			341.86080	349.232	11.89	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			122.15220	119.778	11.36	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			385.45220	393.078	11.36	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			127.32890	124.857	11.30	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			370.62890	378.157	11.30	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			124.71400	122.291	11.33	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			378.01400	385.591	11.33	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			243.46030	241.707	12.33	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
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			435.16030	442.907	12.33	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			249.98470	248.169	12.27	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			421.68470	429.369	12.27	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			246.70210	244.915	12.30	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			428.40210	436.115	12.30	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.11340		1.13610			1,113,400.00	1,000	95
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11500		1.13770			27,875.00	25	25,018
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11670		1.13940			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>1,141,275.00</b>	<b>1,025</b>	<b>25,113</b>
<b>Total QUANTO € / \$</b>											<b>1,141,275.00</b>	<b>1,025</b>	<b>25,113</b>
RAIN	On	12/06/2015	Foreign Exchange Future			21,186.96000		21,277.50000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/06/2015	Foreign Exchange Future			4.57620		4.59140			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.53210		4.54870			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			1.24090	1.083	15.70	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			399.84090	414.883	15.70	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.17160	1.027	15.89	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			409.77160	424.827	15.89	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			1.10750	0.941	16.00	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			419.70750	434.741	16.00	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			95.39980	88.791	11.95	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			156.69980	166.691	11.95	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			103.07440	96.026	11.87	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			144.37440	153.926	11.87	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			99.17570	92.349	11.91	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			150.47570	160.249	11.91	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.65820		1.63090			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.61300		1.58250			0.00	0	90
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>106</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ZMW / R								0.00	0	106
Total Futures								916 452 450.60	69,319	1,728,831
Total Options								251 329.26	9,100	1,846,443
Grand Total:								916,703,779.86	78,419	3,575,274