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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/06/2015 Foreign Exchange Future			12.21510		12.42140			0.00	0	0
\$ / R On 25/06/2015 Foreign Exchange Future			12.21510		12.43260			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.21730		12.43490			0.00	0	4,394
\$ / R On 29/06/2015 Foreign Exchange Future			12.22380		12.44160			0.00	0	0
\$ / R On 30/06/2015 Foreign Exchange Future			12.22600		12.44380			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.23030		12.44830			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.23890		12.45730			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.25400		12.47310			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.26920		12.48880			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.28860		12.50910			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.34710		12.57010			0.00	0	9
\$ / R On 26/08/2015 Foreign Exchange Future			12.34930		12.57230			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.35140		12.57460			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.36020		12.58350			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.38200		12.60600			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.39070		12.61500			1,424,918,109.30	114,999	574,945
\$ / R On 28/09/2015 Foreign Exchange Future			12.42130		12.64640			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.42570		12.65090			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.48710		12.71350			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.54860		12.77610			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.57720		12.80520			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			12.58380		12.81190			84,739,309.20	6,734	130,135
\$ / R	On	21/12/2015	Foreign Exchange Future			12.60570		12.83430			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.68990		12.92050			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.72640		12.95780			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.75600		12.98800			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.79020		13.02300			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.79700		13.03000			7,089,538.00	554	6,776
\$ / R	On	29/03/2016	Foreign Exchange Future			12.83160		13.06520			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.89670		13.13140			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.96880		13.20470			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			12.99200		13.22830			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.99900		13.23540			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.00830		13.24490			15,609,960.00	1,200	3,800
\$ / R	On	28/06/2016	Foreign Exchange Future			13.04200		13.27830			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.10350		13.33940			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.16720		13.40260			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			13.21810		13.45320			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.23730		13.47210			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.29670		13.53110			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.36670		13.60060			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.40070		13.63430			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.41130		13.64490			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,532,356,916.50</b>	<b>123,487</b>	<b>748,414</b>
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Call			133.63480	9.625	16.90	0.00	0	10,000
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Put			32.23480	114.525	16.90	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			519.14240	308.227	14.51	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			6.54240	13.127	14.51	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,634.94920	1,417.301	19.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.04920	0.001	19.55	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,285.07460	1,067.351	19.01	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.17460	0.051	19.01	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			110.58190	26.761	14.70	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			135.68190	269.461	14.70	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.11170	0.267	56.38	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,445.21170	3,662.967	56.38	0.00	0	0
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Call			130.36670	40.596	14.24	0.00	0	2,000
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Put			138.76670	266.796	14.24	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			816.98550	600.886	15.41	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			3.18550	4.886	15.41	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			216.66710	90.485	14.02	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			98.36710	190.185	14.02	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			94.61660	30.649	15.18	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			246.31660	400.349	15.18	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			654.92000	445.887	14.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			6.62000	15.587	14.20	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			373.44980	204.616	13.31	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			46.14980	95.716	13.31	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			206.53080	92.232	13.99	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			129.23080	233.332	13.99	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			399.21250	231.387	13.22	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			66.11250	117.387	13.22	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			401.22560	238.639	13.21	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			92.42560	149.439	13.21	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			177.17260	97.822	15.26	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			378.07260	519.222	15.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			111.30210	58.829	16.30	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			572.20210	740.229	16.30	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			3.64180	0.012	21.01	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,644.54180	3,861.412	21.01	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,710.38390	1,489.903	15.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			1.28390	1.303	15.57	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,362.40700	1,142.886	14.24	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			3.30700	4.286	14.24	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			358.08930	239.938	14.51	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			287.98930	392.838	14.51	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			549.02850	388.150	13.79	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			148.92850	211.050	13.79	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			162.75250	104.479	16.57	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			700.45250	865.179	16.57	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			15.06730	9.593	30.25	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,940.46730	4,158.193	30.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,779.49130	1,557.237	15.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			4.89130	5.837	15.04	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,435.96760	1,216.305	14.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			11.36760	14.905	14.14	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			198.59920	128.065	16.05	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			593.99920	746.666	16.05	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			487.39820	340.195	13.96	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			203.89820	279.995	13.96	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			609.49880	448.534	13.87	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			163.49880	226.534	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,627.31970	1,406.057	14.34	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			12.31970	15.357	14.34	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,462.88700	1,243.576	13.95	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			17.88700	22.876	13.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,434.08830	1,215.494	13.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,888.32470	6,111.025	29.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,059.53300	1,836.088	15.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			4.53300	5.388	15.41	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,017.63330	2,226.345	21.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,019.97420	1,796.639	15.31	0.00	0	13,700

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	10.60	Put			4.97420	5.939	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,646.78470	1,425.360	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			11.78470	14.660	14.39	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			3.32470	1.725	29.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,471.52460	1,669.253	19.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			66.28890	46.246	20.47	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,751.28890	1,955.546	20.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			58.45680	40.965	20.97	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,893.45680	2,100.265	20.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			52.63330	37.045	21.41	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			738.94600	899.971	16.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			182.56830	126.158	16.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			817.56830	985.458	16.91	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			155.94910	107.600	17.43	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			940.94910	1,116.900	17.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			86.52460	59.953	19.46	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			670.45960	824.734	16.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			222.95740	153.707	16.30	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			677.95740	833.007	16.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			215.61910	148.660	16.40	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			700.61910	857.961	16.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			203.94600	140.671	16.57	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			486.76580	620.007	15.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			269.71970	187.085	15.75	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			554.71970	696.385	15.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			241.11120	166.275	16.06	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			626.11120	775.575	16.06	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			225.45960	155.434	16.26	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			374.13700	490.732	14.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			337.57030	237.490	15.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			422.57030	546.790	15.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			319.17920	223.681	15.29	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			454.17920	582.981	15.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			301.76580	210.707	15.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			219.43430	296.523	14.06	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			477.55910	340.466	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			262.55910	349.766	14.22	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			425.26380	301.991	14.52	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			310.26380	411.291	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			369.13700	261.432	14.89	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			156.68080	217.110	13.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			595.91730	438.788	13.91	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			180.91730	248.088	13.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			576.98980	422.806	13.95	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			191.98980	262.106	13.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			534.43430	387.223	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			128.75660	180.861	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			675.72150	507.173	13.72	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			140.72150	196.473	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			661.97180	495.280	13.75	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			146.97180	204.580	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			641.68080	477.810	13.80	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			68.39920	93.171	13.34	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			891.27630	694.328	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			76.27630	103.628	13.28	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			732.48900	556.740	13.59	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			117.48900	166.040	13.59	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			703.75660	531.561	13.66	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			42.20620	58.129	13.56	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,063.65090	857.497	13.50	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			48.65090	66.797	13.50	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,045.97240	840.611	13.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			50.97240	69.911	13.48	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			933.39920	733.871	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			37.39550	51.638	13.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,153.31910	943.586	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			38.31910	52.886	13.60	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,144.26070	934.857	13.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			39.26070	54.157	13.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,117.20620	908.829	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			19.08830	24.794	13.92	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,395.80760	1,178.266	13.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			20.80760	27.566	13.88	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,348.16140	1,132.103	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			23.16140	31.403	13.83	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,162.39550	952.338	13.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			30.04370	19.040	28.70	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,183.64370	4,397.740	28.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,283.01700	1,071.513	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			36.61700	50.213	13.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			214.25350	153.254	16.91	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			22.40740	27.694	13.96	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			837.85350	1,001.954	16.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			110.33080	79.113	19.26	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,463.93080	1,657.813	19.26	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,857.35620	1,634.590	14.79	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			10.95620	13.290	14.79	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,518.80740	1,298.994	13.96	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			351.16470	255.185	15.49	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			500.26470	629.485	15.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			230.44100	173.484	17.68	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,076.94100	1,246.384	17.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			47.47370	33.823	28.16	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,313.97370	4,526.723	28.16	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	28/10/2015	Foreign Exchange Option	10.80	Call			1,932.91150	1,710.164	14.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			19.41150	23.064	14.90	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,598.36140	1,378.830	14.06	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			34.86140	41.731	14.06	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,671.94570	1,452.291	14.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			45.84570	53.691	14.08	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			241.52620	187.983	18.34	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,315.42620	1,489.383	18.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			54.10510	37.735	27.56	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,728.00510	4,939.135	27.56	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,003.46400	1,780.384	14.87	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			27.36400	31.783	14.87	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			765.59060	618.911	14.36	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			300.39060	381.711	14.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			6.39720	4.191	27.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,964.49720	8,190.391	27.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			146.87480	116.641	21.13	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,304.97480	2,502.841	21.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			117.45090	104.027	24.72	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,105.55090	3,320.227	24.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			308.87790	244.202	17.75	488,403.00	2,000	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,156.97790	1,320.401	17.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			114.45600	96.703	27.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,802.55600	4,012.903	27.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			156.80670	124.306	20.80	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,184.90670	2,380.506	20.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			418.52190	331.722	16.51	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			806.62190	947.922	16.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			144.71400	114.975	21.21	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,332.81400	2,531.175	21.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			342.30090	270.823	17.32	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,030.40090	1,187.023	17.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			480.56840	382.156	15.98	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			668.66840	798.356	15.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			201.99130	159.349	19.59	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,760.09130	1,945.549	19.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			448.31760	355.869	16.25	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			736.41760	872.069	16.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			887.03800	726.329	13.97	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			225.13800	292.529	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			356.01500	281.778	17.15	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			984.11500	1,137.978	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			0.00000	524.578	14.86	5,245,778.00	10,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			0.00000	510.778	14.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			994.51500	813.777	13.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			182.61500	229.977	13.65	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			464.12340	368.736	16.12	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	11/12/2015	Foreign Exchange Option	13.05	Put			702.22340	834.936	16.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			922.14330	754.538	13.87	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			210.24330	270.738	13.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,147.33360	952.921	13.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			135.43360	169.121	13.58	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			659.90070	528.689	14.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			408.00070	504.889	14.84	2,019,555.60	4,000	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,031.73570	844.817	13.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			169.83570	211.017	13.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,484.30770	1,271.158	13.66	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			72.40770	87.358	13.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			965.23010	789.630	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			193.33010	245.830	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,187.11750	990.413	13.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			125.21750	156.613	13.59	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,901.26080	1,679.551	14.55	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			39.36080	45.751	14.55	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,069.62410	880.100	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			157.72410	196.300	13.56	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,854.07090	1,632.901	14.44	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			42.17090	49.101	14.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,667.29780	1,448.736	14.00	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			55.39780	64.936	14.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,301.60770	1,099.022	13.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			99.70770	125.222	13.62	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,664.10710	3,436.212	18.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.20710	2.412	18.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,614.31900	3,386.452	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.41900	2.652	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,564.54970	3,336.714	17.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.64970	2.914	17.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			247.53610	196.639	18.94	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,563.23610	1,740.939	18.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			58.62620	42.595	27.30	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,094.32620	5,306.895	27.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,068.48100	1,845.003	14.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			34.18100	39.303	14.81	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,748.42510	1,528.307	14.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			54.12510	62.607	14.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,739.15060	1,519.158	14.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			54.85060	63.458	14.05	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			605.68540	497.178	15.69	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			655.18540	777.278	15.69	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			556.96310	456.461	16.04	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			746.46310	876.561	16.04	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			267.05640	218.290	19.43	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,826.55640	2,008.390	19.43	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
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,271.81690	1,076.324	13.45	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			151.31690	186.424	13.45	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			199.44410	170.792	21.61	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,641.64410	2,844.392	21.61	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,474.85700	1,267.975	13.33	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			117.05700	141.575	13.33	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,345.61080	1,149.562	13.35	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			157.61080	193.562	13.35	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			270.18260	225.089	20.01	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,122.18260	2,309.089	20.01	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			903.46370	761.567	14.43	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			410.46370	501.367	14.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			66.74240	74.356	13.85	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,599.18300	1,383.611	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			119.18300	136.611	13.16	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,390.06860	1,194.421	13.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			160.06860	197.421	13.29	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,238.84130	7,461.947	26.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			331.07150	277.479	19.32	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,891.07150	2,070.479	19.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			220.05870	202.424	22.65	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,940.05870	3,155.424	22.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,046.74240	1,821.356	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,682.09260	3,902.026	25.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,164.87800	982.393	13.46	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			244.87800	295.393	13.46	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			440.47390	369.092	17.83	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,350.47390	1,512.092	17.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			38.84130	28.947	26.32	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,653.57910	1,825.652	18.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,213.60130	1,027.997	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			223.60130	270.997	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,206.56330	1,021.397	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			226.56330	274.397	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			212.09260	199.026	25.71	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			229.55110	277.828	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,367.23390	1,172.783	13.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			167.23390	205.783	13.31	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,307.41070	1,116.231	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			187.41070	229.231	13.35	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			373.57910	312.652	18.69	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,278.09220	1,088.594	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			198.09220	241.594	13.38	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,199.55110	1,014.828	13.43	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			278.55010	236.444	20.70	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,463.35010	2,654.844	20.70	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,429.38570	1,233.096	13.29	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			164.18570	201.496	13.29	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,502.89170	1,304.867	13.28	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			171.49170	208.167	13.28	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			283.42290	252.666	21.69	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,812.02290	3,015.966	21.69	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			308.41980	287.223	23.21	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,233.71980	3,448.423	23.21	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,584.48930	1,382.807	13.24	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			179.78930	214.007	13.24	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,589.43950	2,776.557	20.75	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,319.11980	1,142.647	13.63	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			290.81980	350.647	13.63	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			367.73950	318.557	20.75	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			803.61210	693.737	16.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			868.21210	994.737	16.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			800.21330	690.786	16.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			874.81330	1,001.786	16.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			807.03560	696.701	16.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			861.63560	987.701	16.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			809.25880	699.338	16.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			874.35880	1,001.038	16.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			816.10110	705.280	16.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			861.20110	986.980	16.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			812.66770	702.300	16.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			867.76770	994.000	16.12	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			344.98260	321.723	24.59	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,686.68260	3,899.723	24.59	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,666.30680	1,459.386	13.16	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			188.00680	217.386	13.16	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,737.53900	1,527.606	13.18	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			198.13900	224.106	13.18	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			371.69060	342.247	25.69	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,162.29060	4,368.747	25.69	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,810.32880	1,601.087	13.27	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			207.72880	233.887	13.27	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			360.02830	305.273	25.32	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,657.42830	4,838.073	25.32	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			862.81350	861.761	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,077.21350	1,076.161	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			859.70380	858.650	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,084.10380	1,083.050	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			865.94510	864.893	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,070.34510	1,069.293	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,027.16010	908.656	16.10	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			883.96010	1,000.556	16.10	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,034.05290	915.322	16.06	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			870.85290	987.222	16.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,030.59710	911.977	16.08	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			877.39710	993.877	16.08	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			339.08270	290.532	25.28	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,116.98270	5,303.232	25.28	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,887.89870	1,681.745	13.38	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			215.79870	244.445	13.38	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,954.08580	1,745.042	13.37	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			222.98580	248.342	13.37	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			316.09870	268.555	25.08	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,554.99870	5,741.855	25.08	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,028.86440	1,820.358	13.37	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			228.26440	253.658	13.37	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			293.40630	244.321	24.85	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,092.80630	6,277.621	24.85	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,496.43530	1,339.626	14.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			512.13530	588.926	14.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,491.15180	1,334.768	14.46	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			516.85180	594.068	14.46	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,501.73480	1,344.506	14.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			507.43480	583.806	14.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,221.00920	1,097.927	15.95	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			876.10920	986.627	15.95	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,217.38250	1,094.691	15.97	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			882.48250	993.391	15.97	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			262.71870	217.178	24.33	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,427.81870	6,615.878	24.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,071.84810	1,862.692	13.25	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			226.94810	251.392	13.25	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,224.65410	1,101.187	15.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			869.75410	979.887	15.92	0.00	0	0
<b>Total \$ / R Option</b>											<b>7,753,736.60</b>	<b>16,000</b>	<b>1,380,788</b>
<b>Total \$ / R</b>											<b>1,540,110,653.10</b>	<b>139,487</b>	<b>2,129,202</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.39070		12.61500			1,214,288.60	98	748
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.58380		12.81190			830,530.80	66	56
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.79700		13.03000			179,158.00	14	31
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.00830		13.24490			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>2,223,977.40</b>	<b>178</b>	<b>835</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			6,258.52280	8,543.326	13.38	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			98,483.41030	78,246.284	13.40	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			5,983.41030	8,176.284	13.40	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			97,619.63380	77,428.178	13.39	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			6,119.63380	8,358.178	13.39	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			96,758.52280	76,613.326	13.38	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 MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			110,816.28590	91,614.376	13.57	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			14,626.28590	18,234.376	13.57	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			110,040.44580	90,887.741	13.57	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			14,850.44580	18,507.741	13.57	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			111,594.65500	92,344.218	13.57	0.00	0	0	
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			14,404.65500	17,964.219	13.57	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			34,676.65680	43,066.119	14.09	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			97,136.40350	82,289.940	14.11	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			35,136.40350	43,589.940	14.11	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			98,287.95410	83,245.761	14.07	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			34,287.95410	42,545.761	14.07	0.00	0	0	
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			97,676.65680	82,766.119	14.09	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			76,033.83460	65,697.000	16.48	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			97,543.83460	110,867.000	16.48	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			76,662.24210	66,239.915	16.43	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			96,172.24210	109,409.915	16.43	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			76,346.88080	65,967.393	16.45	0.00	0	0	
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			96,856.88080	110,137.393	16.45	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>2,223,977.40</b>	<b>178</b>	<b>835</b>
£ / R	On 14/09/2015	Foreign Exchange Future			19.66370		19.80200				1,042,176.10	53	28,846
£ / R	On 11/12/2015	Foreign Exchange Future			19.95920		20.10190				4,989,800.00	250	11,258
£ / R	On 14/03/2016	Foreign Exchange Future			20.28910		20.43910				710,118.50	35	1,080
£ / R	On 13/06/2016	Foreign Exchange Future			20.62020		20.77600				0.00	0	0
<b>Total £ / R Future</b>											<b>6,742,094.60</b>	<b>338</b>	<b>41,184</b>
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			204.62150	215.516	13.02	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			1,049.41280	922.199	13.02	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call			1,410.63480	1,275.886	13.08	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put			108.63480	112.186	13.08	0.00	0	18,900	
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			64.02650	66.922	13.31	0.00	0	16,500	
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			1,063.85380	936.265	13.02	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			201.85380	212.565	13.02	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			1,056.62150	929.216	13.02	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,850.98620	1,715.370	13.42	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			48.98620	51.670	13.42	0.00	0	16,500	
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,706.02650	1,570.622	13.31	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put			207.41280	218.499	13.02	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call			305.10180	236.061	14.17	0.00	0	20,000	
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put			1,003.10180	1,072.361	14.17	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,822.00020	8,683.700	23.61	0.00	0	0	
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00020	0.000	23.61	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call			1,790.15880	1,655.388	13.07	0.00	0	0	
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call			563.70980	484.620	14.68	0.00	0	18,900	

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	17.87	Put			101.60690	97.296	13.26	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			936.09340	987.786	14.14	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,069.89390	1,932.284	13.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			127.99390	133.084	13.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,798.13030	1,663.261	13.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			186.23030	194.061	13.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			188.25880	196.188	13.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,782.20360	1,647.533	13.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			190.30360	198.333	13.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			707.99340	616.986	14.14	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,231.80980	1,295.420	14.68	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,333.50690	2,186.496	13.26	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,660.21840	1,528.608	13.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			431.11840	449.508	13.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,673.80350	1,541.962	13.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			424.70350	442.862	13.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,667.00280	1,535.276	13.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			427.90280	446.176	13.09	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,040.18400	1,088.712	14.08	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,312.04640	1,204.902	14.09	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,046.04640	1,094.702	14.09	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,320.33640	1,212.936	14.07	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,034.33640	1,082.736	14.07	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,316.18400	1,208.912	14.08	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>6,742,094.60</b>	<b>338</b>	<b>141,064</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10083		0.10162			0.00	0	20
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10255		0.10336			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10456		0.10541			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>4,318</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,167.11270	1,088.617	11.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			5.51270	5.317	11.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			314.08390	256.909	10.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			152.48390	173.609	10.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			55.85000	41.377	14.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			894.25000	958.077	14.62	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,370.11060	1,286.729	13.27	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			33.71060	31.229	13.27	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			589.10200	515.697	13.34	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			252.70200	260.197	13.34	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			231.49220	191.812	16.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			895.09220	936.312	16.11	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			814.69050	742.386	13.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			273.79050	286.585	13.70	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			400.66070	355.509	15.99	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			859.76070	899.709	15.99	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			214.69690	185.627	18.33	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,673.79690	1,729.826	18.33	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>4,318</b>
€ / R	On	14/09/2015	Foreign Exchange Future			14.14330		14.19010			5,162,304.50	365	47,500
€ / R	On	21/09/2015	Foreign Exchange Future			14.16200		14.20930			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.25780		14.30590			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.38480		14.43410			0.00	0	34,824
€ / R	On	25/01/2016	Foreign Exchange Future			14.51390		14.56510			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.65820		14.71130			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.93750		14.99410			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.20670		15.25820			0.00	0	0
<b>Total € / R Future</b>											<b>5,162,304.50</b>	<b>365</b>	<b>85,324</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,230.16920	1,178.785	12.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			173.31230	146.170	14.79	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			31.81660	27.934	12.90	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			243.18180	208.466	14.06	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			653.08180	665.166	14.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			119.78980	99.629	15.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,179.68980	1,206.329	15.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,170.93240	1,197.394	15.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			40.06920	35.485	12.80	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,202.97480	1,151.370	12.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			42.87480	38.070	12.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			118.56180	98.575	15.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,188.46180	1,215.275	15.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			8.94110	7.224	14.33	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,510.85140	1,460.723	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			20.75140	17.423	13.19	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,321.91660	1,271.234	12.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			883.21230	902.869	14.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			121.03240	100.694	15.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,939.04110	1,890.524	14.33	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			349.58220	307.728	13.46	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			480.28220	485.728	13.46	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			345.88990	304.270	13.48	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			486.58990	492.270	13.48	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			202.46420	172.773	14.65	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			843.16420	860.773	14.65	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			353.31430	311.220	13.44	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	21/09/2015	Foreign Exchange Option	14.33	Put			474.01430	479.220	13.44	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			459.65070	414.800	13.49	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			503.75070	507.000	13.49	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			280.77840	248.240	14.77	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			894.87840	910.440	14.77	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			467.66120	422.394	13.45	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			491.76120	494.594	13.45	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			463.63940	418.579	13.47	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			497.73940	500.779	13.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			384.12760	347.805	14.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			940.02760	953.005	14.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,488.70370	3,439.012	16.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.60370	4.212	16.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,471.31210	1,417.233	12.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			87.21210	82.433	12.71	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			378.89700	342.970	14.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			954.79700	968.170	14.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			832.35790	778.038	12.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			298.25790	293.238	12.73	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			151.31110	136.687	18.17	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,217.21110	2,251.887	18.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			381.50230	345.379	14.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			947.40230	960.579	14.84	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			522.62530	481.026	14.55	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			877.52530	887.126	14.55	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			623.92480	576.775	13.90	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			678.82480	682.875	13.90	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			620.21340	573.248	13.93	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			685.11340	689.348	13.93	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			544.47030	501.571	14.40	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			829.37030	837.671	14.40	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			627.66530	580.331	13.88	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			672.56530	676.431	13.88	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			339.75320	335.802	12.48	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,055.41680	998.443	12.50	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			344.11680	340.243	12.50	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,049.81000	992.916	12.52	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			348.51000	344.716	12.52	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,061.05320	1,004.002	12.48	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			786.09840	738.035	14.80	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,035.16140	1,043.554	14.78	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			782.94630	735.027	14.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,048.84630	1,057.527	14.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,041.99840	1,050.535	14.80	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			599.22500	560.967	16.16	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,565.12500	1,583.467	16.16	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,222.25770	1,160.075	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			428.15770	422.575	12.69	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			789.26140	741.054	14.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,144.51140	1,120.969	14.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			846.31140	874.269	14.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,152.24820	1,126.275	14.66	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			834.04820	859.575	14.66	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,148.37390	1,123.609	14.69	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			840.17390	866.909	14.69	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>123,040</b>
<b>Total € / R</b>											<b>5,162,304.50</b>	<b>365</b>	<b>208,364</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.65120		9.62840			6,273,280.00	650	1,865
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.75740		9.73540			0.00	0	8,678
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.87910		9.85890			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			10.00460		9.98470			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>6,273,280.00</b>	<b>650</b>	<b>11,543</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			758.81110	732.839	12.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			46.20150	43.050	12.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			767.80150	741.850	12.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			45.21510	42.084	12.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			776.81510	750.884	12.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			47.21110	44.039	12.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.13930	4.579	18.17	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,489.81470	2,511.283	18.54	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.41470	3.883	18.54	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,440.16330	2,461.617	18.36	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.76330	4.217	18.36	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,390.53930	2,411.979	18.17	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			641.09490	640.418	12.57	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			272.19490	251.318	12.57	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			635.36660	634.576	12.58	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			276.46660	255.476	12.58	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			629.67390	628.770	12.59	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			280.77390	259.670	12.59	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			602.33430	576.743	13.24	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			494.23430	488.655	13.20	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			589.53430	564.055	13.20	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			490.61790	484.985	13.22	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			595.91790	570.385	13.22	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			487.03430	481.343	13.24	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>6,273,280.00</b>	<b>650</b>	<b>11,543</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.14630		10.22500			0.00	0	3,936
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.29260		10.37390			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			631.08420	563.935	11.67	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			46.08420	57.635	11.67	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			622.53880	555.691	11.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			47.53880	59.391	11.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			614.03050	547.697	11.66	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			49.03050	61.397	11.66	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			448.15240	484.393	13.12	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			328.39550	283.693	13.14	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			454.49550	491.093	13.14	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			324.77760	280.431	13.17	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			460.87760	497.831	13.17	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			332.05240	286.993	13.12	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>
CF CANDCOn	14/09/2015	Foreign Exchange Future				106.15290		141.02100			0.00	0	24,000
<b>Total CF CANDO CAGH Future</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCOn	14/09/2015	Foreign Exchange Option	159.99	Call				0.00000	0.000		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	159.99	Put				18.96900	53.837		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.00	Call				0.00000	0.000		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.00	Put				18.97900	53.847		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.01	Call				0.00000	0.000		0.00	0	0
CF CANDCOn	14/09/2015	Foreign Exchange Option	160.01	Put				18.98900	53.857		0.00	0	0
<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			13.52880		13.60590			0.00	0	1,627
CHF / R	On	11/12/2015	Foreign Exchange Future			13.79470		13.87660			0.00	0	7,188
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,815</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			915.00440	836.360	13.57	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			99.10440	97.560	13.57	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			906.94350	828.292	13.56	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			101.04350	99.492	13.56	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			898.91210	820.255	13.55	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			103.01210	101.455	13.55	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			526.61070	479.116	14.86	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			640.01070	674.416	14.86	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
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			522.92760	475.678	14.88	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			646.32760	680.978	14.88	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			519.27110	472.262	14.90	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			652.67110	687.562	14.90	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>8,815</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			1.98580		2.02060			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.00660		2.04190			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	2.01	Put			502.26870	661.695	13.60	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			713.03500	501.366	13.41	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			407.03500	543.366	13.41	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			656.93740	457.097	13.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			450.93740	599.097	13.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			608.26870	419.695	13.60	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,084.31550	856.730	13.93	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			565.31550	690.730	13.93	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			1,030.48960	809.096	13.98	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			611.48960	743.096	13.98	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			978.72430	766.811	14.09	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			659.72430	800.811	14.09	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			1.89950		1.90580			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.93410		1.94040			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			1,703.68850	1,646.650	13.46	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			45.68850	51.650	13.46	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,611.28430	1,555.058	13.33	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			53.28430	60.058	13.33	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,520.00180	1,464.675	13.20	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			62.00180	69.675	13.20	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			544.85130	488.489	13.52	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,040.85130	1,047.489	13.52	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			512.87730	458.464	13.62	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,108.87730	1,117.464	13.62	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			482.67930	430.214	13.72	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,178.67930	1,189.214	13.72	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 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			0.12400		0.12700			0.00	0	13
KES / R On 11/12/2015			0.12300		0.12660			0.00	0	1,870
KES / R On 14/03/2016			0.12380		0.12640			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			0.05930		0.06100			0.00	0	27,500
NGN / R On 11/12/2015			0.05790		0.05890			0.00	0	86,700
NGN / R On 14/03/2016			0.05670		0.05760			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 01/07/2015			8.47550		8.59410			0.00	0	0
NZ\$ / R On 14/09/2015			8.53290		8.65290			4,266,450.00	500	0
NZ\$ / R On 11/12/2015			8.60640		8.72700			0.00	0	0
NZ\$ / R On 14/03/2016			8.69390		8.81640			0.00	0	0
<b>Total NZ\$ / R Future</b>								<b>4,266,450.00</b>	<b>500</b>	<b>0</b>
NZ\$ / R On 01/07/2015	8.79	Call			49.99740	13.479	15.70	0.00	0	0
NZ\$ / R On 01/07/2015	8.79	Put			245.89740	327.979	15.70	0.00	0	0
NZ\$ / R On 01/07/2015	8.80	Call			47.46180	12.448	15.70	0.00	0	0
NZ\$ / R On 01/07/2015	8.80	Put			253.36180	336.948	15.70	0.00	0	0
NZ\$ / R On 01/07/2015	8.81	Call			45.02680	11.484	15.70	0.00	0	0
NZ\$ / R On 01/07/2015	8.81	Put			260.92680	345.984	15.70	0.00	0	0
NZ\$ / R On 01/07/2015	8.65	Call			97.19430	36.974	15.70	0.00	0	0
NZ\$ / R On 01/07/2015	8.65	Put			153.09430	211.474	15.70	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Call			54.25960	34.600	11.83	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Put			501.35960	601.700	11.83	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Call			52.90310	33.713	11.87	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Put			510.00310	610.813	11.87	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Call			55.65160	35.513	11.79	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Put			492.75160	592.613	11.79	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Call			178.39990	138.811	13.27	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Put			541.39990	622.411	13.27	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Call			175.94590	136.844	13.30	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Put			548.94590	630.444	13.30	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Call			173.52760	134.908	13.33	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Put			556.52760	638.508	13.33	0.00	0	0
NZ\$ / R On 14/03/2016	9.14	Call			274.02560	227.315	13.49	0.00	0	0
NZ\$ / R On 14/03/2016	9.14	Put			597.62560	673.415	13.49	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
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			271.21810	224.929	13.52	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			604.81810	681.029	13.52	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			268.44190	222.629	13.55	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			612.04190	688.729	13.55	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>4,266,450.00</b>	<b>500</b>	<b>0</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.14140		1.12490			513,630.00	450	25,874
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.14310		1.12660			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.14540		1.12900			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>513,630.00</b>	<b>450</b>	<b>25,874</b>
<b>Total QUANTO € / \$</b>											<b>513,630.00</b>	<b>450</b>	<b>25,874</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,143.62000		22,372.88000			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			4.45730		4.49610			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.41840		4.45650			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	4.61	Call			90.31340	74.816	15.54	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			204.21340	227.516	15.54	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			97.26930	81.016	15.50	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			191.16930	213.716	15.50	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			93.73960	77.866	15.52	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			197.63960	220.566	15.52	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			165.17220	139.633	14.03	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			198.67220	211.233	14.03	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			160.91350	135.717	14.05	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			204.41350	217.317	14.05	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			156.73930	131.889	14.06	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			210.23930	223.489	14.06	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	14/09/2015	Foreign Exchange Future			1.60660		1.63540			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.56410		1.59310			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>130</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	130
Total Futures								1 557 538 653.00	125,968	1,070,456
Total Options								7 753 736.60	16,000	1,603,708
Grand Total:								1,565,292,389.60	141,968	2,674,164