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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/06/2015 Foreign Exchange Future			12.09590		12.15580			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.09810		12.15800			0.00	0	4,394
\$ / R On 29/06/2015 Foreign Exchange Future			12.10470		12.16460			0.00	0	0
\$ / R On 30/06/2015 Foreign Exchange Future			12.10690		12.16680			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.11110		12.17110			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.11960		12.17960			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.13440		12.19460			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.14910		12.20950			0.00	0	3,096
\$ / R On 29/07/2015 Foreign Exchange Future			12.16820		12.22890			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.19790		12.25000			18,906,745.00	1,550	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.22550		12.28690			513,471.00	42	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.22770		12.28910			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.22980		12.29130			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.23840		12.30000			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.25990		12.32180			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.26850		12.33050			510,418,674.00	41,604	599,964
\$ / R On 28/09/2015 Foreign Exchange Future			12.29860		12.36110			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.30290		12.36550			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.36310		12.42680			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.42340		12.48820			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.45140		12.51670			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			12.45780		12.52320			29,088,963.00	2,335	130,210
\$ / R	On	21/12/2015	Foreign Exchange Future			12.47930		12.54520			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.56150		12.62930			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.59710		12.66580			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.62600		12.69540			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.65940		12.72960			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.66600		12.73640			19,062,330.00	1,505	6,976
\$ / R	On	29/03/2016	Foreign Exchange Future			12.69980		12.77090			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.76430		12.83640			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.83560		12.90880			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			12.85860		12.93220			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.86550		12.93920			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.87470		12.94850			28,324,340.00	2,200	3,500
\$ / R	On	28/06/2016	Foreign Exchange Future			12.90860		12.98260			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			12.97070		13.04480			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.03500		13.10910			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			13.08640		13.16060			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.10570		13.17980			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.16560		13.23990			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.23630		13.31060			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.27060		13.34490			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.28130		13.35560			0.00	0	0
Total \$ / R Future											606,314,523.00	49,236	774,923
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			252.73290	188.792	15.47	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			16.93290	12.892	15.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,358.01250	1,298.102	26.66	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.01250	0.002	26.66	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,008.06430	948.151	24.24	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.06430	0.051	24.24	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			14.31830	4.423	16.99	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			316.31830	366.323	16.99	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.18660	0.172	79.75	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,722.18660	3,782.072	79.75	0.00	0	0
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Call			26.31940	9.051	14.51	0.00	0	2,000
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Put			311.71940	354.352	14.51	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			543.78710	481.360	15.55	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			6.98710	4.460	15.55	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			68.69740	38.518	14.47	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			227.59740	257.418	14.47	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			21.56820	9.580	15.95	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			450.46820	498.480	15.95	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			394.84220	331.992	14.63	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			23.74220	20.892	14.63	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			167.33940	120.486	13.26	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	06/07/2015	Foreign Exchange Option	12.13	Put			117.73940	130.886	13.26	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			73.06260	45.660	14.49	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			273.46260	306.060	14.49	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			195.40220	150.154	13.17	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			140.80220	155.754	13.17	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			204.02890	162.865	13.24	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			174.52890	193.765	13.24	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			81.88330	63.138	15.46	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			562.98330	604.938	15.46	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			48.57150	36.888	16.63	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			789.67150	838.688	16.63	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.02470	0.017	23.35	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,921.12470	3,981.817	23.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,430.44470	1,369.814	15.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			1.54470	1.614	15.69	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,083.96330	1,023.846	14.33	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			5.06330	5.646	14.33	0.00	0	250
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			0.00000	222.821	13.61	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			0.00000	274.921	13.61	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			212.08220	180.861	14.44	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			425.18220	455.361	14.44	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			348.72890	302.330	13.43	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			231.82890	246.830	13.43	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			89.96340	75.017	16.63	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			910.86340	957.317	16.63	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			6.99940	5.069	29.53	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,215.69940	4,275.269	29.53	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,497.89110	1,436.048	14.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			6.59110	6.248	14.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,157.80610	1,096.276	13.73	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			16.50610	16.476	13.73	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			110.99980	93.107	16.08	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			789.69980	833.307	16.08	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			303.79950	264.980	13.75	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			303.79950	326.580	13.75	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			407.23140	361.440	13.55	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			245.43140	261.540	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,157.94830	1,095.955	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			27.44830	27.455	13.51	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			897.14810	835.996	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			56.64810	57.496	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,347.27280	1,284.684	13.85	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			16.03140	15.453	13.90	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			31.48330	26.430	21.43	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,280.98330	2,337.930	21.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,776.59280	1,714.270	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			6.09280	5.770	15.09	0.00	0	18,946

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,720.87770	1,774.784	19.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			39.44400	33.149	20.47	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,008.94400	2,064.649	20.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,737.19050	1,674.844	14.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			6.69050	6.344	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,366.53140	1,303.953	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			942.67950	986.953	16.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			110.12740	94.043	16.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			1,029.62740	1,075.543	16.86	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1.33320	0.931	28.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,170.83320	6,232.431	28.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			51.37770	43.284	19.44	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			866.00620	908.656	16.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			134.94640	115.783	16.23	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			874.44640	917.283	16.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			34.86930	29.283	20.98	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,154.36930	2,210.783	20.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			123.17950	105.453	16.51	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			656.11800	692.419	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			164.93990	141.936	15.63	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			734.43990	773.436	15.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			93.51320	79.601	17.38	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,163.01320	1,211.101	17.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			136.50620	117.156	16.19	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			522.97670	554.777	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			211.30860	183.172	15.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			580.80860	614.672	15.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			130.38610	111.774	16.33	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			899.88610	943.274	16.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			186.61800	160.919	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			376.69850	402.386	14.09	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			292.27920	257.117	14.21	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			401.77920	428.617	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			146.32050	125.810	15.98	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			815.82050	857.309	15.98	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			233.47670	203.277	14.76	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			268.37630	284.634	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			383.59680	338.564	13.61	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			283.09680	300.064	13.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			198.56540	171.667	15.16	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			618.06540	653.167	15.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			307.19850	270.886	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			213.99700	227.537	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			453.05730	405.035	13.45	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			222.55730	236.535	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			271.20960	237.746	14.39	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			440.70960	469.246	14.39	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	12.20	Call			398.87630	353.134	13.57	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			115.17430	123.332	13.09	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			512.27240	462.128	13.33	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			181.77240	193.628	13.33	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			349.66400	308.494	13.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			319.16400	339.994	13.78	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			464.49700	416.037	13.43	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			73.06180	74.557	12.98	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			786.92950	726.569	12.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			76.42950	78.069	12.95	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			436.27700	388.921	13.49	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			235.77700	250.421	13.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			645.67430	591.832	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			58.00040	58.897	13.11	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			879.87940	818.828	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			59.37940	60.328	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			487.97990	438.666	13.38	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			197.47990	210.166	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			803.56180	743.057	12.98	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			30.47440	30.543	13.45	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,075.15850	1,013.325	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			34.65850	34.825	13.39	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			682.04290	627.401	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			101.54290	108.901	13.03	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			888.50040	827.397	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			16.77280	16.184	13.85	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,185.85270	1,123.820	13.55	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			25.35270	25.320	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			854.18110	793.295	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			63.68110	64.795	13.06	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,120.97440	1,059.043	13.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			16.34880	13.213	28.49	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,455.24880	4,514.613	28.49	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,015.89630	954.414	13.30	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			54.79630	55.814	13.30	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			135.43850	117.365	16.81	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			30.53880	30.605	13.58	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,044.33850	1,088.765	16.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			68.93150	59.019	19.19	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,707.83150	1,760.419	19.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,575.42190	1,512.354	14.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			14.32190	13.754	14.31	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,241.63880	1,179.205	13.58	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			228.92040	201.018	15.33	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			663.42040	698.118	15.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			156.23560	138.820	17.60	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,289.43560	1,335.720	17.60	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	16.98	Call			29.27050	24.132	27.73	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,582.47050	4,641.032	27.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,651.08020	1,586.529	14.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			24.28020	23.429	14.36	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,321.38120	1,257.970	13.62	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			44.58120	44.870	13.62	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,395.35830	1,330.526	13.63	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			57.15830	57.126	13.63	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			171.24490	154.567	18.28	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,533.04490	1,581.167	18.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			33.20950	29.340	27.40	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,995.00950	5,055.940	27.40	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,721.90090	1,656.729	14.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			33.70090	33.329	14.45	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			579.54440	534.030	14.16	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			402.84440	422.630	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			3.15180	2.695	27.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,249.95180	8,314.895	27.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			106.33750	97.824	21.20	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,553.13750	2,610.024	21.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			99.41410	93.665	25.18	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,376.21410	3,435.865	25.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			224.54640	204.403	17.69	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,361.34640	1,406.603	17.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			83.44470	75.991	27.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,060.24470	4,118.190	27.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			113.36220	103.416	20.81	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,430.16220	2,485.616	20.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			306.38490	279.526	16.41	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			983.18490	1,021.726	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			104.81240	97.522	21.34	975,216.00	10,000	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,581.61240	2,639.722	21.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			249.39080	227.123	17.24	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,226.19080	1,269.323	17.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			354.11200	323.350	15.86	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			830.91200	865.551	15.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			145.58220	132.468	19.57	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,992.38220	2,044.668	19.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			329.12730	300.374	16.14	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			905.92730	942.574	16.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			684.24660	634.562	13.79	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			311.04660	326.762	13.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			259.62950	236.508	17.08	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,176.42950	1,218.708	17.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			489.64000	449.976	14.72	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			536.44000	562.176	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			769.57460	716.917	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
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			246.37460	259.117	13.49	1,295,585.00	5,000	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			341.34780	311.528	16.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			868.14780	903.728	16.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			711.75480	661.059	13.69	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			288.55480	303.259	13.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			903.20950	843.808	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			180.00950	186.008	13.21	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			493.41410	453.527	14.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			530.21410	555.727	14.69	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			799.90440	746.297	13.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			226.70440	238.497	13.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,218.52980	1,155.796	13.42	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			95.32980	97.996	13.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			745.99590	694.112	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			262.79590	276.312	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			940.31180	880.384	13.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			167.11180	172.584	13.24	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,621.44080	1,555.884	14.11	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			48.24080	48.084	14.11	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			831.18580	776.656	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			207.98580	218.855	13.29	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,574.95370	1,509.439	13.99	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			51.75370	51.639	13.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,391.56480	1,326.326	13.52	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			68.36480	68.526	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,047.87650	986.648	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			134.67650	138.848	13.31	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,375.98890	3,310.484	18.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.78890	2.684	18.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,326.25270	3,260.743	17.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			3.05270	2.943	17.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,276.53960	3,211.025	17.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			3.33960	3.225	17.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			180.86280	165.066	18.91	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,785.66280	1,835.766	18.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			36.42310	32.749	27.00	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,361.22310	5,423.449	27.00	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,787.03430	1,721.156	14.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			41.83430	41.856	14.45	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,471.76710	1,406.179	13.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			66.56710	66.879	13.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,462.66880	1,397.095	13.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			67.46880	67.795	13.64	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			468.13090	434.957	15.67	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			808.83090	843.457	15.67	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			429.06340	398.352	16.03	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			909.76340	946.852	16.03	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	14.48	Call			202.71960	188.381	19.46	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			2,053.41960	2,106.881	19.46	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,028.91350	968.158	13.22	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			199.61350	206.658	13.22	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			163.43990	158.541	22.11	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,897.63990	2,961.442	22.11	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,220.19540	1,158.074	13.25	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			154.39540	160.975	13.25	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,103.75420	1,042.912	13.23	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			208.35420	216.912	13.23	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			209.95830	197.392	20.09	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,354.55830	2,411.392	20.09	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			727.87690	684.865	14.50	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			528.27690	555.465	14.50	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,113.70990	2,169.020	19.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,768.02890	1,699.154	13.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			81.62890	83.154	13.71	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,335.03120	1,272.692	13.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			148.63120	156.692	13.14	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			314.67820	334.552	13.52	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,148.68340	1,087.955	13.21	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			212.28340	221.955	13.21	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			25.51680	22.156	25.98	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,519.11680	7,586.156	25.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			260.10990	245.020	19.39	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			288.70360	303.180	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			191.50020	187.798	23.07	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,205.10020	3,271.798	23.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			188.61080	181.997	25.98	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,952.21080	4,015.997	25.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			941.07820	890.552	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			220.99290	230.871	13.22	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			347.95770	327.328	17.91	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,551.55770	1,601.328	17.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			293.65950	276.159	18.75	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,867.25950	1,920.159	18.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			985.10360	929.180	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			258.22840	268.948	13.25	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			978.63040	923.560	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			292.23040	307.560	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			972.18100	917.978	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			295.78100	311.978	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,127.39290	1,066.871	13.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,071.78670	1,011.822	13.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			245.38670	255.822	13.24	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,044.62840	984.948	13.25	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			221.36860	209.817	20.79	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	29/03/2016	Foreign Exchange Option	15.25	Put			2,700.46860	2,760.017	20.79	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,186.87660	1,126.453	13.22	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			215.97660	226.653	13.22	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,258.64620	1,198.458	13.24	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			222.24620	234.158	13.24	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			244.33760	238.052	22.16	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			3,067.93760	3,133.752	22.16	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			276.66890	269.785	23.58	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,497.86890	3,564.185	23.58	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,335.42280	1,277.206	13.26	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			226.62280	241.606	13.26	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,821.10220	2,882.468	20.92	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,098.39310	1,043.923	13.56	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			366.19310	385.323	13.56	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			303.30220	291.068	20.92	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			664.37580	630.567	16.18	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,025.17580	1,065.066	16.18	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			661.52270	627.840	16.21	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,032.32270	1,072.340	16.21	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			667.24620	633.309	16.16	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,018.04620	1,057.809	16.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			0.00000	347.682	19.71	114,735.03	330	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			0.00000	2,402.982	19.71	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			675.65970	641.566	16.15	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,017.15970	1,056.866	16.15	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			672.77790	638.812	16.18	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,024.27790	1,064.112	16.18	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			669.91850	636.074	16.20	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,031.41850	1,071.374	16.20	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			0.00000	1,084.489	13.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			0.00000	369.789	13.52	122,030.40	330	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			312.07850	305.166	24.99	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,949.47850	4,016.566	24.99	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,411.33990	1,355.084	13.23	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			228.73990	246.484	13.23	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,480.15200	1,424.795	13.27	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			235.35200	254.095	13.27	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			319.53790	300.387	25.36	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,404.73790	4,459.687	25.36	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,549.97570	1,495.219	13.29	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			240.87570	260.219	13.29	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			293.41520	270.550	25.10	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,884.31520	4,935.550	25.10	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			860.70650	857.537	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,075.10650	1,071.937	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			857.59420	854.421	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,081.99420	1,078.821	16.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			863.84060	860.675	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,068.24060	1,065.075	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			876.31350	841.353	16.16	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,025.71350	1,064.953	16.16	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			882.79950	847.599	16.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,012.19950	1,051.199	16.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			879.54510	844.465	16.14	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,018.94510	1,058.065	16.14	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			267.90440	258.073	25.07	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,338.10440	5,402.373	25.07	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,629.01450	1,568.955	13.24	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			249.21450	263.255	13.24	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,697.61280	1,635.709	13.30	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			257.71280	270.109	13.30	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			254.86040	235.742	24.79	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,784.96040	5,840.142	24.79	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,771.32500	1,714.420	13.37	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			260.72500	278.120	13.37	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			231.46970	221.407	24.78	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,320.86970	6,385.107	24.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,298.53240	1,257.114	14.53	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			603.63240	636.514	14.53	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,293.70200	1,252.864	14.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			608.80200	642.264	14.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,303.38400	1,261.385	14.51	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			598.48400	630.785	14.51	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,065.09730	1,031.618	16.08	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,009.49730	1,050.318	16.08	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,061.93460	1,028.214	16.10	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,016.33460	1,056.914	16.10	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			205.34890	198.993	24.34	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,659.74890	6,727.693	24.34	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,813.52820	1,753.703	13.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			257.92820	272.403	13.19	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,068.27660	1,034.702	16.05	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,002.67660	1,043.402	16.05	0.00	0	0
Total \$ / R Option											2,507,566.43	15,660	1,391,448
Total \$ / R											608,822,089.43	64,896	2,166,371
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.26850		12.33050			956,943.00	78	754
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.45780		12.52320			224,240.40	18	74
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.66600		12.73640			303,984.00	24	41
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			12.87470		12.94850			0.00	0	0
Total \$ / R MAXI Future											1,485,167.40	120	869

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				72,973.04960	67,166.336	12.96	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				8,923.04960	9,316.336	12.96	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				72,169.28390	66,416.858	12.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				9,119.28390	9,566.858	12.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				71,368.98360	65,672.033	12.98	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				9,318.98360	9,822.033	12.98	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				85,963.94820	80,164.883	13.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				19,643.94820	20,384.883	13.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				87,404.42750	81,509.081	13.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				19,084.42750	19,729.081	13.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				86,682.70490	80,799.551	13.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				19,362.70490	20,019.551	13.19	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				79,731.96550	75,181.342	14.16	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				45,091.96550	47,581.342	14.16	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				79,263.28230	74,730.260	14.18	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				45,623.28230	48,130.260	14.18	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				78,797.99460	74,282.546	14.21	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				46,157.99460	48,682.546	14.21	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call				63,422.68540	60,196.411	16.49	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put				112,572.68540	116,726.411	16.49	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call				63,159.37060	59,945.058	16.51	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put				113,309.37060	117,475.058	16.51	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call				62,897.63470	59,695.232	16.54	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put				114,047.63470	118,225.232	16.54	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,485,167.40	120	869
£ / R	On 14/09/2015	Foreign Exchange Future			19.40260		19.57300				27,648,705.00	1,425	28,081
£ / R	On 11/12/2015	Foreign Exchange Future			19.69110		19.86730				590,733.00	30	11,243
£ / R	On 14/03/2016	Foreign Exchange Future			20.01170		20.19670				8,004,680.00	400	1,065
£ / R	On 13/06/2016	Foreign Exchange Future			20.33620		20.52790				0.00	0	0
Total £ / R Future											36,244,118.00	1,855	40,389
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				8,593.00010	8,422.600	23.22	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.00010	0.000	23.22	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,633.71890	1,473.642	13.35	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				60.71890	71.042	13.35	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				1,490.12240	1,332.488	13.16	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				242.71100	284.147	12.88	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call				211.15580	164.593	14.33	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put				1,138.15580	1,261.993	14.33	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				1,198.03080	1,049.123	12.82	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				125.03080	146.523	12.82	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				77.12240	89.888	13.16	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				869.29560	739.403	12.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			236.29560	276.803	12.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			862.48670	733.059	12.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			239.48670	280.459	12.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			855.71100	726.747	12.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,581.90090	1,435.284	13.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			214.60090	244.184	13.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,574.19890	1,427.836	13.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			216.89890	246.736	13.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			578.89800	507.058	14.34	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,355.52100	1,474.119	14.90	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,100.25610	1,940.278	13.05	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			102.95610	119.178	13.05	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,041.59800	1,145.958	14.34	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,853.99260	1,699.519	13.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			146.69260	168.419	13.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,589.62080	1,442.752	13.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			212.32080	241.652	13.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			452.82100	395.219	14.90	0.00	0	18,900
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,479.03800	1,352.251	13.21	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			472.33800	530.552	13.21	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,472.48090	1,346.558	13.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			475.78090	534.858	13.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,466.49000	1,340.884	13.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			479.79000	539.184	13.23	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,173.81120	1,078.891	14.34	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,135.91120	1,232.691	14.34	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,169.92310	1,075.346	14.35	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,142.02310	1,239.146	14.35	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,166.04120	1,071.823	14.37	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,148.14120	1,245.623	14.37	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											36,244,118.00	1,855	140,269
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09967		0.10058			0.00	0	20
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10136		0.10231			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10332		0.10431			0.00	0	0
Total ¥ / R Future											0.00	0	4,318
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,064.18920	973.978	11.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			6.08920	6.778	11.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			248.51080	211.861	11.93	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			190.41080	244.661	11.93	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			40.23830	34.032	15.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			982.13830	1,066.832	15.56	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,262.61550	1,175.475	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	11/12/2015	Foreign Exchange Option	0.09	Put			31.91550	39.375	13.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			496.81230	444.922	13.53	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			266.11230	308.822	13.53	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			181.57650	162.247	16.40	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			950.87650	1,026.147	16.40	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			723.99180	661.329	13.78	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			292.49180	329.029	13.78	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			343.56410	312.620	16.18	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			912.06410	980.321	16.18	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			178.41350	161.060	18.48	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,746.91350	1,828.760	18.48	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,318
€ / R	On	14/09/2015	Foreign Exchange Future			13.99710		13.98880			141,230,739.00	10,090	47,240
€ / R	On	21/09/2015	Foreign Exchange Future			14.01560		14.00760			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.10930		14.10240			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.23430		14.22820			0.00	0	34,824
€ / R	On	25/01/2016	Foreign Exchange Future			14.36100		14.35650			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.50250		14.49970			3,625,625.00	250	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.77830		14.77690			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.04860		15.04550			0.00	0	0
Total € / R Future											144,856,364.00	10,340	85,064
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,035.43990	1,039.504	12.50	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			118.76010	106.935	14.81	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			36.82770	33.468	12.63	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			167.87150	155.039	14.02	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			779.07150	757.939	14.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			81.48230	71.358	15.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,342.68230	1,324.258	15.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,333.53570	1,315.060	15.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			46.63990	42.404	12.50	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,008.78700	1,012.561	12.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			49.98700	45.461	12.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			80.64100	70.565	15.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,351.84100	1,333.465	15.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			8.76360	7.800	13.94	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,311.21280	1,317.509	12.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			22.41280	20.409	12.89	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,125.62770	1,130.568	12.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,029.96010	1,009.835	14.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			82.33570	72.160	15.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,737.56360	1,744.900	13.94	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			250.86770	238.029	13.40	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
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			583.26770	562.429	13.40	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			247.99630	235.128	13.42	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			590.39630	569.528	13.42	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			141.32670	128.874	14.65	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			983.72670	963.274	14.65	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			253.77230	240.963	13.38	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			576.17230	555.363	13.38	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			353.92940	340.145	13.50	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			601.52940	580.845	13.50	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			212.40050	198.164	14.79	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,030.00050	1,008.864	14.79	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			360.47100	346.772	13.46	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			588.07100	567.472	13.46	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			357.18320	343.442	13.48	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			594.78320	574.142	13.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,069.51330	1,047.543	14.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,282.24380	3,288.855	16.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.04380	4.554	16.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,277.46520	1,281.090	12.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			99.26520	96.790	12.57	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,085.33910	1,063.396	14.92	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			685.98300	676.909	12.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			357.78300	342.609	12.77	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			122.89770	112.523	18.26	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,394.69770	2,378.223	18.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			307.71330	291.843	14.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			305.61580	289.761	14.90	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,077.41580	1,055.461	14.90	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			303.53910	287.696	14.92	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			519.43230	506.417	13.99	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			772.93230	755.417	13.99	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			430.34900	417.093	14.65	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			993.84900	976.093	14.65	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			516.23620	503.209	14.01	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			779.73620	762.209	14.01	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			513.06280	500.020	14.03	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			786.56280	769.020	14.03	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			448.75140	435.513	14.50	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			942.25140	924.513	14.50	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			906.05390	898.012	12.67	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			406.35390	395.512	12.67	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			900.96290	892.874	12.69	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			411.26290	400.373	12.69	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			911.16990	903.185	12.65	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			401.46990	390.685	12.65	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			685.63250	670.002	14.97	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,151.49520	1,134.480	14.95	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	15.26	Call			682.87940	667.233	14.99	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,165.97940	1,148.933	14.99	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,158.73250	1,141.702	14.97	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			523.14260	507.315	16.31	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,706.24260	1,689.015	16.31	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,072.23890	1,063.557	12.93	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			495.33890	485.257	12.93	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			688.39520	672.780	14.95	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,020.44530	1,008.818	14.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			934.94530	920.218	14.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,027.37540	1,015.914	14.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			921.87540	907.314	14.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,023.89820	1,012.360	14.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			928.39820	913.760	14.42	0.00	0	0
Total € / R Option											0.00	0	123,040
Total € / R											144,856,364.00	10,340	208,104
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.47570		9.52380			4,737,850.00	500	1,775
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.57820		9.62910			0.00	0	8,678
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.69550		9.75010			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.81740		9.87500			0.00	0	0
Total AU\$ / R Future											4,737,850.00	500	11,453
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			858.40080	908.800	14.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			31.47100	33.747	14.64	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			867.67100	918.047	14.64	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			32.94810	35.269	14.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			849.14810	899.569	14.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			32.20080	34.500	14.62	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.31370	5.405	17.76	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,383.58480	2,332.788	18.15	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.48480	4.588	18.15	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,333.98210	2,283.180	17.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.88210	4.980	17.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,284.41370	2,233.605	17.76	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			553.89380	525.237	12.86	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			303.79380	329.737	12.86	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			548.52270	520.084	12.88	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			308.42270	334.584	12.88	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			559.30810	530.430	12.85	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			299.20810	324.930	12.85	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			649.26980	687.565	13.61	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			430.86060	411.256	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			635.86060	673.856	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			427.54930	408.097	13.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			642.54930	680.697	13.59	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			424.26980	404.965	13.61	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											4,737,850.00	500	11,453
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.98220		10.02660			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.12500		10.17180			0.00	0	0
Total CAD/ R Future											0.00	0	2,836
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			474.83760	434.498	11.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			88.23760	92.298	11.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			467.49870	427.324	11.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			90.89870	95.124	11.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			460.21760	420.213	11.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			93.61760	98.013	11.87	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			238.51480	216.651	13.27	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			566.71480	591.651	13.27	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			235.67670	214.020	13.30	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			573.87670	599.020	13.30	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			241.38730	219.315	13.25	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			559.58730	584.315	13.25	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	2,836
CF CANDCO	On	14/09/2015	Foreign Exchange Future			87.20870		95.84320			0.00	0	24,000
Total CF CANDCO CAGH Future											0.00	0	24,000
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			64.14680	72.781		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			64.15680	72.791		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			64.16680	72.801		0.00	0	0
Total CF CANDCO CAGH Option											0.00	0	0
Total CF CANDCO CAGH											0.00	0	24,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.41570		13.40810			0.00	0	1,627
CHF / R	On	11/12/2015	Foreign Exchange Future			13.67740		13.67280			0.00	0	7,188
Total CHF / R Future											0.00	0	8,815
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			738.71840	731.707	13.10	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			120.61840	106.007	13.10	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	14/09/2015	Foreign Exchange Option	12.80	Call			731.32530	724.172	13.10	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			123.22530	108.472	13.10	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			723.97180	716.680	13.11	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			125.87180	110.980	13.11	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			432.46650	417.063	14.78	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			749.66650	729.664	14.78	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			429.27860	413.929	14.80	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			756.47860	736.529	14.80	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			426.11530	410.819	14.82	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			763.31530	743.419	14.82	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,815
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96640		1.97520			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			1.98630		1.99580			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			723.65160	760.324	13.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			449.58970	392.055	13.24	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			597.58970	628.055	13.24	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			411.20500	356.782	13.37	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			659.20500	692.782	13.37	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			375.65160	324.325	13.49	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			792.01690	722.953	13.62	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			734.01690	759.953	13.62	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			746.62940	679.963	13.68	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			788.62940	816.963	13.68	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			706.54200	642.258	13.80	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			848.54200	879.258	13.80	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.87960		1.87820			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.91370		1.91230			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			80.70110	71.876	13.79	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,374.71270	1,378.844	13.65	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			92.71270	82.844	13.65	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,288.96330	1,291.915	13.53	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			106.96330	95.915	13.53	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,462.70110	1,467.876	13.79	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			416.53630	397.442	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
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,193.53630	1,160.442	13.38	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			389.10240	370.317	13.46	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,266.10240	1,233.317	13.46	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			365.04680	346.602	13.58	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,342.04680	1,309.602	13.58	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12210		0.12320			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12200		0.12280			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12140		0.12110			0.00	0	0
Total KES / R Future											0.00	0	1,883
Total KES / R											0.00	0	1,883
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05900		0.05910			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05770		0.05760			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05650		0.05640			0.00	0	0
Total NGN / R Future											0.00	0	114,200
Total NGN / R											0.00	0	114,200
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.33130		8.38650			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.38770		8.44350			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.45850		8.51670			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.54280		8.60400			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			183.70360	1.389	16.21	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			587.20360	460.089	16.21	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			186.28890	1.228	16.21	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			599.78890	469.928	16.21	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			178.16430	1.083	16.21	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			601.66430	479.783	16.21	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			146.04880	6.711	16.21	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			409.54880	325.411	16.21	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			25.63920	20.159	12.25	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			672.13920	722.459	12.25	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			24.96080	19.616	12.29	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			681.46080	731.916	12.29	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			24.30140	19.089	12.33	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			690.80140	741.389	12.33	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			114.02010	101.164	13.47	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			687.32010	732.664	13.47	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			112.36920	99.691	13.50	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	9.10	Put			695.66920	741.191	13.50	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			110.74510	98.241	13.54	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			704.04510	749.741	13.54	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			199.65600	182.407	13.77	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			735.65600	779.606	13.77	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			197.60440	180.520	13.80	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			743.60440	787.720	13.80	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			195.58070	178.654	13.83	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			751.58070	795.854	13.83	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.14090		1.13450			0.00	0	25,824
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.14260		1.13610			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.14500		1.13840			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,824
Total QUANTO € / \$											0.00	0	25,824
RAIN	On	14/09/2015	Foreign Exchange Future			21,911.71000		21,987.07000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.50280		4.46880			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.46240		4.43070			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			83.11520	88.667	15.55	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			224.31520	195.867	15.55	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			89.73530	95.766	15.51	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			210.93530	182.966	15.51	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			86.37550	92.163	15.53	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			217.57550	189.363	15.53	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			145.86170	155.888	13.82	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			205.16170	183.488	13.82	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			141.87930	151.558	13.83	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			211.17930	189.158	13.83	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			137.98430	147.320	13.85	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			217.28430	194.920	13.85	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.59770		1.60030			0.00	0	130

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R On 11/12/2015 Foreign Exchange Future			1.54930		1.55820			0.00	0	0
Total ZMW / R Future								0.00	0	130
Total ZMW / R								0.00	0	130
Total Futures								793,638,022.40	62,051	1,094,704
Total Options								2,507,566.43	15,660	1,614,368
Grand Total:								796,145,588.83	77,711	2,709,072