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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/07/2015 Foreign Exchange Future			12.29070		12.25570			0.00	0	400
\$ / R On 07/07/2015 Foreign Exchange Future			12.29070		12.25140			0.00	0	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.30100		12.26230			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.31590		12.27680			0.00	0	2,491
\$ / R On 29/07/2015 Foreign Exchange Future			12.33510		12.29590			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.36500		12.32620			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.39280		12.35510			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.39500		12.35730			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.39710		12.35950			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.40570		12.36840			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.42730		12.39040			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.43620		12.39880			71,930,980.80	5,784	595,025
\$ / R On 28/09/2015 Foreign Exchange Future			12.46750		12.42810			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.47190		12.43230			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.53450		12.49440			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.59720		12.55750			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.62620		12.58680			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.63290		12.59360			19,075,679.00	1,510	139,148
\$ / R On 21/12/2015 Foreign Exchange Future			12.65530		12.61610			0.00	0	250
\$ / R On 27/01/2016 Foreign Exchange Future			12.73870		12.69970			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.77500		12.73580			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Future			12.80450		12.76520			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.83850		12.79910			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.84530		12.80580			12,845,300.00	1,000	10,568
\$ / R	On	29/03/2016	Foreign Exchange Future			12.87930		12.83970			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.94350		12.90390			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.01500		12.97550			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.03800		12.99860			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.04490		13.00550			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.05410		13.01480			13,054,100.00	1,000	4,270
\$ / R	On	28/06/2016	Foreign Exchange Future			13.08870		13.04940			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.15190		13.11240			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.21550		13.17580			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			13.26650		13.22640			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.28550		13.24540			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.34490		13.30460			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.41500		13.37430			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.44890		13.40800			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.45950		13.41860			0.00	0	0
Total \$ / R Future											116,906,059.80	9,294	761,102
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			152.22040	164.892	10.36	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			26.52040	4.191	10.36	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			27.73850	12.188	9.60	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			152.03850	101.488	9.60	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			142.58110	157.160	12.44	0.00	0	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			41.18110	16.460	12.44	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			187.22040	209.049	13.68	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			64.92040	48.049	13.68	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			195.51240	216.225	13.06	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			98.71240	80.325	13.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,496.37130	1,535.459	17.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.47130	0.359	17.53	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,147.82180	1,186.639	16.04	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			1.92180	1.539	16.04	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			60.15920	63.271	14.73	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			474.25920	438.171	14.73	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			30.28680	30.676	15.82	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			704.38680	665.576	15.82	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.53270	0.538	33.96	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,854.63270	3,815.438	33.96	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			257.43220	275.504	13.11	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			181.23220	160.504	13.11	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			200.64240	209.915	13.74	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			345.54240	317.115	13.74	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			352.55020	372.275	13.12	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	25/08/2015	Foreign Exchange Option	12.17	Put			167.45020	149.475	13.12	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			74.16900	75.103	15.84	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			826.86900	790.103	15.84	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,215.51230	1,252.192	13.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			6.01230	5.092	13.57	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			94.89550	97.116	15.31	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			705.39550	670.016	15.31	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			2.24920	1.743	27.51	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,142.74920	4,104.643	27.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,561.85940	1,599.223	15.10	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			2.35940	2.123	15.10	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			303.48940	318.680	13.25	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			235.08940	212.980	13.25	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			415.95310	435.038	13.20	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			185.55310	167.738	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,241.00170	1,276.950	13.51	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			12.20170	10.750	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,212.26160	1,247.750	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			13.46160	11.550	13.41	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,126.75040	1,161.696	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			2.88860	2.521	15.56	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,801.96820	1,838.971	15.43	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			3.16820	2.771	15.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			7.66660	6.830	14.15	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.50090	0.496	28.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,101.70090	6,064.296	28.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			29.70680	28.497	19.73	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,930.90680	1,892.297	19.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,841.68860	1,878.721	15.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,076.90080	2,038.304	20.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			22.78690	21.615	20.67	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,203.98690	2,165.415	20.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			96.73280	97.133	16.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			947.93280	910.933	16.16	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,426.46660	1,463.030	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,081.64390	1,043.996	16.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			40.47800	39.323	18.74	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,641.67800	1,603.123	18.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			121.62440	123.148	15.53	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			792.82440	756.948	15.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			25.70080	24.504	20.23	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			818.20620	782.111	15.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			109.74850	110.719	15.81	80,271.20	725	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			860.94850	824.519	15.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			152.80910	156.314	15.00	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			654.00910	620.114	15.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			80.44390	80.196	16.69	0.00	0	8,775

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	13.00	Put			734.42450	699.512	15.31	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			123.20950	124.807	15.50	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			784.40950	748.607	15.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			201.49920	207.644	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			502.69920	471.444	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			117.00620	118.311	15.64	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			539.20510	507.208	14.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			175.43000	180.146	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			576.63000	543.946	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			265.78210	275.481	13.77	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			366.98210	339.281	13.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			133.22450	135.712	15.31	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			432.66220	403.064	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			225.13570	232.588	14.14	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			446.33570	416.388	14.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			352.86490	368.738	13.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			254.06490	232.538	13.40	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			188.00510	193.408	14.54	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			306.11750	282.333	13.55	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			288.65540	299.967	13.60	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			329.85540	303.767	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			446.87940	466.799	13.15	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			178.07940	160.599	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			231.46220	239.264	14.08	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			207.43520	188.270	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			389.64620	407.165	13.30	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			220.84620	200.965	13.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			490.23200	511.845	13.05	0.00	0	3,717
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			151.43200	135.645	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			304.91750	318.533	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			158.76930	142.501	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			465.12690	485.774	13.11	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			166.32690	149.574	13.11	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			674.23630	703.581	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			75.43630	67.381	12.80	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			406.23520	424.470	13.26	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			130.73000	116.384	12.96	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			503.11400	525.209	13.02	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			144.31400	129.009	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			843.46890	875.580	13.00	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			44.66890	39.380	13.00	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			477.56930	498.701	13.08	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			47.17670	41.648	12.98	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			715.27840	745.392	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			66.47840	59.192	12.85	42,914.35	725	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			932.53520	965.742	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			33.73520	29.542	13.10	0.00	0	27,540

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	12.00	Call			529.53000	552.584	12.96	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			34.71510	30.421	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			896.60140	929.392	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			37.80140	33.192	13.06	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,174.11790	1,209.379	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			15.31790	13.179	13.37	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			825.97670	857.848	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			17.95040	15.497	13.32	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			941.57880	974.885	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			32.77880	28.685	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,406.83420	1,443.364	14.08	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			8.03420	7.164	14.08	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			923.51510	956.621	13.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			124.05810	124.738	16.20	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			965.95810	927.238	16.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			58.67340	57.126	18.58	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,630.57340	1,589.626	18.58	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			10.88390	10.723	28.21	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			34.28060	29.472	13.27	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,382.78390	4,343.223	28.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,636.11800	1,674.287	14.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			8.01800	6.787	14.61	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,295.33610	1,332.443	13.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			17.23610	14.943	13.60	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,062.38060	1,096.972	13.27	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			221.13650	226.971	14.79	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			588.83650	555.071	14.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			23.11960	22.038	27.51	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,508.71960	4,467.538	27.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,709.53880	1,747.512	14.47	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			15.13880	13.012	14.47	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,374.02880	1,410.551	13.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			29.62880	26.051	13.67	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			144.75740	145.130	16.95	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,210.35740	1,170.631	16.95	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			159.08440	158.977	17.57	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,451.58440	1,411.777	17.57	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			27.22130	27.547	27.13	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,919.72130	4,880.347	27.13	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,779.57690	1,816.603	14.38	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			22.07690	19.403	14.38	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,447.73960	1,483.132	13.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			40.23960	35.932	13.66	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			588.97030	604.624	13.65	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			342.17030	318.424	13.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			83.74090	78.349	23.75	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,290.14090	3,245.449	23.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			101.76320	100.080	20.04	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,348.16320	2,307.180	20.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.47770	2.198	26.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,178.87770	8,139.298	26.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			93.53360	91.741	20.46	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,499.93360	2,458.841	20.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			237.72280	239.267	16.51	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,144.12280	1,106.366	16.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			77.20540	74.507	26.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,983.60540	3,941.607	26.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			133.20820	132.079	18.82	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,909.60820	1,869.179	18.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			279.47580	282.430	15.92	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			965.87580	929.530	15.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			94.99780	93.223	20.38	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,471.39780	2,430.323	20.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			248.28800	250.169	16.35	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,094.68800	1,057.269	16.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			333.62500	338.506	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			790.02500	755.606	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			212.21770	212.983	16.94	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,278.61770	1,240.083	16.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			296.99140	300.604	15.71	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			903.39140	867.704	15.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			486.80520	498.353	14.12	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			473.20520	445.453	14.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			255.66280	257.780	16.24	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1,062.06280	1,024.880	16.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			346.99100	352.343	15.18	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			753.39100	719.443	15.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			672.11990	689.623	13.37	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			278.51990	256.723	13.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			320.85240	325.287	15.44	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			827.25240	792.387	15.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			491.02150	502.704	14.10	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			467.42150	439.804	14.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			700.55310	718.932	13.27	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			256.95310	236.032	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			478.48030	489.753	14.16	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			484.88030	456.853	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			683.37470	701.228	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			269.77470	248.328	13.33	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			791.76530	812.858	12.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			198.16530	179.958	12.98	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			495.26840	507.092	14.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			461.66840	434.192	14.08	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			729.96740	749.241	13.17	0.00	0	537

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			236.36740	216.341	13.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			935.83440	962.854	13.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			142.23440	129.954	13.04	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			694.78880	712.991	13.29	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			261.18880	240.091	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			824.15070	849.205	12.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			180.55070	166.305	12.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,094.70710	1,124.167	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			101.10710	91.267	13.11	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			766.57080	786.930	13.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			212.97080	194.030	13.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			974.53570	1,002.186	13.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			130.93570	119.286	13.06	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,630.54750	1,666.012	14.02	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			36.94750	33.112	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			860.61500	886.341	13.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			167.01500	153.441	13.01	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,263.48680	1,295.131	13.18	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			69.88680	62.231	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,444.03750	1,478.446	13.60	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			50.43750	45.546	13.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,086.51600	1,115.856	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			102.91600	92.956	13.11	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,677.74920	1,713.445	14.12	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			34.14920	30.545	14.12	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,445.30550	3,484.351	18.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			1.70550	1.451	18.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,395.46120	3,434.485	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			1.86120	1.584	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,345.63010	3,384.630	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.03010	1.729	17.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			31.89060	30.274	26.56	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,285.79060	5,244.974	26.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,525.13860	1,559.640	13.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			49.03860	44.341	13.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,515.87060	1,550.317	13.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			49.77060	45.017	13.66	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			167.88130	167.324	18.16	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,701.78130	1,662.024	18.16	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,845.52290	1,881.577	14.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			29.42290	26.277	14.41	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			464.37350	472.489	15.01	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			734.67350	703.789	15.01	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			423.41640	430.175	15.36	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			833.71640	801.475	15.36	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			190.86730	191.328	18.76	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,971.16730	1,932.628	18.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,062.12730	1,088.928	13.02	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			162.42730	150.228	13.02	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,259.26600	1,290.017	13.04	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			123.46600	115.017	13.04	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			147.12630	147.333	21.01	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,811.32630	2,772.333	21.01	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,137.38220	1,166.677	13.07	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			172.18220	162.177	13.07	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			198.45640	200.109	19.43	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,273.25640	2,235.609	19.43	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			736.33970	753.287	13.95	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			467.23970	444.787	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			177.49150	167.301	13.04	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.05210	22.438	25.87	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,446.25210	7,407.138	25.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,820.42520	1,856.854	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			64.62520	61.554	13.79	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,121.37140	3,080.902	22.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			173.48670	172.109	25.06	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,867.68670	3,826.809	25.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,377.35270	1,408.988	12.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			121.55270	113.688	12.96	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,183.29150	1,212.601	13.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,472.60840	1,438.612	17.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			283.14620	287.453	18.15	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,787.34620	1,752.153	18.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			249.07020	252.490	18.77	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,033.27020	1,997.190	18.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			177.17140	176.202	22.01	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			249.35360	236.626	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			998.38150	1,025.047	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			252.58150	239.747	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			964.92710	991.066	13.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			269.12710	255.766	13.15	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			338.40840	343.912	17.28	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			207.05830	195.772	13.08	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,074.40260	1,102.208	13.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			218.60260	206.908	13.09	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,011.95670	1,038.833	13.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			246.15670	233.533	13.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,005.15360	1,031.926	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,161.04290	1,190.058	13.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			185.24290	174.758	13.05	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,102.85830	1,131.072	13.08	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			209.26690	212.099	20.16	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,619.56690	2,582.799	20.16	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,220.73960	1,250.931	13.03	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	29/03/2016	Foreign Exchange Option	11.80	Put			181.03960	171.631	13.03	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,293.37880	1,323.117	13.04	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			189.47880	179.617	13.04	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			225.90900	225.696	21.10	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,982.00900	2,942.196	21.10	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,373.53490	1,403.097	13.07	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			198.03490	188.097	13.07	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			260.58350	259.929	22.66	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,415.08350	3,374.929	22.66	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,743.82240	2,707.219	20.31	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,127.72190	1,152.662	13.40	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			329.12190	314.662	13.40	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			292.42240	295.219	20.31	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			664.65900	675.018	15.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			969.15900	940.118	15.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			670.66560	681.168	15.70	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			955.16560	926.268	15.70	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			667.65060	678.081	15.73	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			962.15060	933.181	15.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			673.65050	683.868	15.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			968.85050	939.768	15.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			357.82560	361.504	19.22	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,273.02560	2,237.404	19.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,170.49610	1,195.803	13.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			315.69610	301.703	13.37	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			679.68570	690.046	15.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			954.88570	925.946	15.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			676.65900	686.948	15.72	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			961.85900	932.848	15.72	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			296.72420	295.417	24.11	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,867.32420	3,826.717	24.11	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,451.83760	1,481.234	13.01	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			202.43760	192.534	13.01	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,521.19280	1,554.616	13.12	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			208.79280	202.717	13.12	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			318.35380	320.367	25.34	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,335.95380	4,298.467	25.34	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,594.60700	1,628.089	13.21	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			218.80700	212.589	13.21	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			283.14210	287.993	25.07	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,807.34210	4,772.493	25.07	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			843.76710	842.695	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,068.16710	1,067.095	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			850.04720	848.978	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,054.44720	1,053.378	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			846.89610	845.825	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,061.29610	1,060.225	16.45	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			888.34960	901.044	15.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			961.94960	934.544	15.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			884.97870	897.603	15.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			968.57870	941.103	15.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			891.73220	904.509	15.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			955.33220	928.009	15.70	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			269.24040	273.845	25.02	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,273.84040	5,238.345	25.02	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,675.02470	1,706.450	13.26	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			229.62470	220.950	13.26	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,738.62310	1,772.307	13.30	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			234.02310	227.407	13.30	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			248.47710	252.613	24.82	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,713.87710	5,677.713	24.82	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,814.08790	1,848.358	13.31	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			239.78790	233.358	13.31	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			225.62390	226.694	24.51	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,251.32390	6,211.694	24.51	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,316.40480	1,338.199	14.18	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			568.40480	549.299	14.18	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,326.44960	1,348.450	14.15	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			558.44960	539.550	14.15	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,321.41930	1,343.316	14.16	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			563.41930	544.416	14.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			199.89690	208.068	24.22	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,591.29690	6,558.568	24.22	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,077.84700	1,091.750	15.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			949.24700	922.250	15.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,074.51610	1,088.337	15.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			955.91610	928.837	15.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,071.20260	1,084.941	15.62	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			962.60260	935.441	15.62	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,856.74810	1,891.375	13.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			238.14810	231.875	13.20	0.00	0	250
Total \$ / R Option											123,185.55	1,450	1,442,565
Total \$ / R											117,029,245.35	10,744	2,203,667
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.43620		12.39880			261,160.20	21	798
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.63290		12.59360			63,164.50	5	104
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.84530		12.80580			0.00	0	49
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.05410		13.01480			0.00	0	0
Total \$ / R MAXI Future											324,324.70	26	951
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			76,569.38980	79,665.928	12.91	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			5,689.38980	5,045.928	12.91	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	14/09/2015	Foreign Exchange Option	11.70	Call			75,720.84920	78,803.569	12.90	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			5,840.84920	5,183.569	12.90	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			74,875.46060	77,944.299	12.89	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			5,995.46060	5,324.299	12.89	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			89,034.61580	91,659.433	13.02	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			15,674.61580	14,369.433	13.02	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			90,539.04690	93,189.854	13.03	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			15,179.04690	13,899.854	13.03	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			89,785.47330	92,423.180	13.03	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			15,425.47330	14,133.180	13.03	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			80,968.93010	82,859.134	13.61	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			39,388.93010	37,329.134	13.61	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			80,472.61210	82,349.523	13.64	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			39,892.61210	37,819.523	13.64	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			79,979.06120	81,843.538	13.66	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			40,399.06120	38,313.538	13.66	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			63,615.05170	64,548.274	16.03	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			106,135.05170	103,138.274	16.03	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			63,338.69250	64,265.411	16.06	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			106,858.69250	103,855.411	16.06	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			63,063.50370	63,983.758	16.08	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			107,583.50370	104,573.758	16.08	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										324,324.70	26	951
£ / R	On	14/09/2015	Foreign Exchange Future		19.39160		19.35350			7,795,423.20	402	27,031
£ / R	On	11/12/2015	Foreign Exchange Future		19.68630		19.64560			7,972,951.50	405	2,348
£ / R	On	14/03/2016	Foreign Exchange Future		20.00740		19.96750			8,002,960.00	400	585
£ / R	On	13/06/2016	Foreign Exchange Future		20.32490		20.28610			8,129,960.00	400	0
Total £ / R Future										31,901,294.70	1,607	29,964
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		8,373.50000	8,411.600	22.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.00000	0.000	22.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call		1,401.77050	1,437.719	12.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put		48.27050	46.119	12.63	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call		1,253.63980	1,288.881	12.21	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put		60.13980	57.281	12.21	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call		639.65650	662.860	11.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put		226.15650	211.260	11.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call		633.27390	656.315	11.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put		229.77390	214.715	11.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call		626.92640	649.808	11.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put		233.42640	218.208	11.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call		107.78040	112.236	13.32	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put		1,254.28040	1,220.636	13.32	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	18.50	Call			956.46660	986.155	11.47	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			102.96660	94.555	11.47	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,340.32010	1,373.537	11.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			194.72010	187.237	11.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,332.80410	1,366.012	11.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			197.20410	189.712	11.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			418.95130	431.538	13.35	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,103.35130	1,075.238	13.35	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,608.52690	1,642.272	11.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			122.92690	115.972	11.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,347.85840	1,381.085	11.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			192.25840	184.785	11.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			317.84620	326.821	13.94	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,442.24620	1,410.521	13.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,854.74160	1,889.290	11.64	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			79.14160	72.990	11.64	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,247.56930	1,275.929	12.28	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			470.06930	458.529	12.28	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,241.74050	1,270.021	12.28	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			474.24050	462.621	12.28	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,235.93300	1,264.133	12.29	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			478.43300	466.733	12.29	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			963.61610	982.992	13.43	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,167.51610	1,148.092	13.43	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			960.22090	979.516	13.44	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,174.12090	1,154.616	13.44	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			956.83250	976.047	13.45	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,180.73250	1,161.147	13.45	0.00	0	0
Total £ / R Option											0.00	0	99,880
Total £ / R											31,901,294.70	1,607	129,844
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10144		0.10084			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10320		0.10258			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10518		0.10456			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,089.30670	1,148.686	13.22	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.90670	4.486	13.22	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			254.65360	285.932	11.46	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			170.25360	141.732	11.46	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			36.17630	40.111	15.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			951.77630	895.911	15.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,281.99050	1,338.755	12.77	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			24.09050	18.355	12.77	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			497.75400	530.607	12.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			239.85400	210.207	12.90	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			172.28050	180.807	15.57	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			914.38050	860.407	15.57	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			725.88630	762.903	13.39	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			270.38630	244.503	13.39	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			334.76570	348.916	15.54	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			879.26570	830.516	15.54	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			168.50480	174.795	17.91	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,713.00480	1,656.395	17.91	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,322
€ / R	On	14/09/2015	Foreign Exchange Future			13.81700		13.78040			16,746,204.00	1,212	33,833
€ / R	On	21/09/2015	Foreign Exchange Future			13.83580		13.79820			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.93060		13.89040			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.05590		14.01720			7,309,068.00	520	34,981
€ / R	On	25/01/2016	Foreign Exchange Future			14.18160		14.14380			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.32150		14.28310			7,160,750.00	500	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.59010		14.55220			7,295,050.00	500	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.85700		14.81900			0.00	0	0
Total € / R Future											38,511,072.00	2,732	71,814
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			833.21270	864.868	12.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			52.81270	47.868	12.15	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			807.32220	838.639	12.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			95.90870	100.301	14.45	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			915.50870	883.301	14.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			64.44150	67.020	15.30	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			40.87370	36.942	12.27	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			903.45750	935.938	12.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			43.05750	38.938	12.25	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			41.57520	42.922	16.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,511.17520	1,475.922	16.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			41.06810	42.392	16.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			56.92220	51.639	12.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			130.86260	137.351	13.88	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			730.46260	700.351	13.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			23.76210	21.374	12.51	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			921.27370	953.942	12.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,520.66810	1,485.392	16.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,184.04150	1,150.020	15.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			42.08960	43.459	16.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,501.68960	1,466.459	16.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,527.60900	1,563.474	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			7.20900	6.474	13.33	0.00	0	26,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,104.16210	1,138.374	12.51	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			157.86140	165.271	13.80	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			699.66140	669.471	13.80	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			155.72960	163.028	13.82	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			707.52960	677.228	13.82	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			81.79820	84.738	15.13	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,133.59820	1,098.938	15.13	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			160.02450	167.543	13.78	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			691.82450	661.743	13.78	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			250.42290	259.997	13.84	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			710.02290	679.396	13.84	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			141.52170	145.922	15.17	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,171.12170	1,135.322	15.17	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			255.69790	265.501	13.80	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			695.29790	664.901	13.80	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			253.04490	262.734	13.82	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			702.64490	672.134	13.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			544.93220	563.054	12.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			427.73220	407.154	12.99	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			224.57750	230.532	15.22	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,207.37750	1,174.632	15.22	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,071.38200	3,109.805	15.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.18200	3.905	15.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,087.23620	1,118.617	12.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			120.03620	112.717	12.45	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			222.90330	228.800	15.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,215.70330	1,182.900	15.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			83.97120	85.246	18.56	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,566.77120	2,529.346	18.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			226.26680	232.280	15.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,199.06680	1,166.380	15.20	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			339.45920	347.761	14.95	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,115.65920	1,086.161	14.95	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			412.57620	423.191	14.32	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			888.77620	861.591	14.32	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			409.85140	420.382	14.34	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			896.05140	868.782	14.34	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			354.89190	363.800	14.80	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,061.09190	1,032.200	14.80	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			415.32200	426.018	14.30	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			881.52200	854.418	14.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			481.37770	463.752	13.04	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			769.85940	790.491	13.06	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			486.75940	468.991	13.06	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			765.26970	785.763	13.08	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			492.16970	474.263	13.08	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			774.47770	795.252	13.04	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	Call			942.43000	960.466	13.41	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			590.23000	570.366	13.41	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			592.89650	603.428	15.40	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,853.81880	1,824.030	16.75	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,280.69650	1,253.328	15.40	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			590.42620	600.908	15.41	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,288.22620	1,260.809	15.41	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			587.97010	598.404	15.43	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,295.77010	1,268.304	15.43	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			446.01880	454.130	16.75	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			911.63370	925.476	14.83	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,042.63370	1,018.476	14.83	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			908.22560	922.019	14.84	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,049.22560	1,025.019	14.84	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			915.05150	928.955	14.81	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,036.05150	1,011.955	14.81	0.00	0	0
Total € / R Option											0.00	0	138,040
Total € / R											38,511,072.00	2,732	209,854
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.31200		9.43030			5,587,200.00	600	1,949
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.41680		9.53530			17,421,080.00	1,850	8,693
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.53240		9.65230			6,863,328.00	720	1,150
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.64910		9.77080			7,236,825.00	750	0
Total AU\$ / R Future											37,108,433.00	3,920	11,792
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			21.04170	12.669	14.15	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			930.74170	1,040.669	14.15	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			20.48670	12.378	14.19	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			940.18670	1,050.378	14.19	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			19.94620	12.094	14.22	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			949.64620	1,060.094	14.22	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			4.95380	5.924	17.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,289.42890	2,171.721	17.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.12890	4.921	17.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,239.82310	2,122.200	17.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.52310	5.400	17.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,190.25380	2,072.724	17.59	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			340.32220	399.633	12.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			492.80810	431.296	12.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			330.50810	388.896	12.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			487.69340	426.645	12.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			335.39340	394.245	12.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			482.62220	422.033	12.94	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			377.17870	339.072	13.85	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			696.37870	779.972	13.85	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	10.10	Call			374.13850	336.336	13.87	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			703.33850	787.236	13.87	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			380.24180	341.829	13.84	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			689.44180	772.729	13.84	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											37,108,433.00	3,920	11,792
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.88260		9.86050			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.02980		10.00610			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			349.21210	360.982	12.55	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			128.71210	118.382	12.55	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			342.83100	354.444	12.56	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			132.33100	121.844	12.56	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			336.51850	347.977	12.56	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			136.01850	125.377	12.56	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			178.85320	179.975	13.55	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			672.75320	650.174	13.55	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			176.64380	177.705	13.57	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			680.54380	657.906	13.57	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			181.12780	182.327	13.53	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			665.02780	642.527	13.53	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			120.60820		113.75790			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			46.23210	39.382		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			46.24210	39.392		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			46.25210	39.402		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			13.23850		13.16780			1,323,850.00	100	1,582
CHF / R	On	11/12/2015	Foreign Exchange Future			13.50000		13.42590			1,350,000.00	100	7,188
Total CHF / R Future											2,673,850.00	200	8,770

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	12.79	Call			520.95460	573.726	12.80	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			143.15460	125.226	12.80	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			514.28070	566.722	12.81	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			146.48070	128.222	12.81	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			507.65820	559.768	12.82	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			149.85820	131.268	12.82	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			311.11330	332.399	14.91	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			875.21330	822.399	14.91	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			308.60220	329.717	14.93	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			882.70220	829.717	14.93	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			306.11310	327.057	14.95	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			890.21310	837.057	14.95	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											2,673,850.00	200	8,770
CNH / R	On	14/09/2015	Foreign Exchange Future			1.99250		1.98720			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.01180		2.00640			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			541.00950	502.824	13.04	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			375.14840	387.792	13.17	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			603.14840	562.792	13.17	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			457.99230	475.225	13.02	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			485.99230	450.225	13.02	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			413.00950	427.824	13.04	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			798.94890	816.214	13.24	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			634.94890	598.214	13.24	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			750.43330	765.878	13.28	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			686.43330	647.878	13.28	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			707.76910	721.743	13.38	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			743.76910	703.743	13.38	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			1.85510		1.85050			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.88930		1.88440			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,194.97320	1,234.913	13.69	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			89.97320	83.913	13.69	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,110.46400	1,149.544	13.60	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			105.46400	98.544	13.60	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,029.38070	1,067.324	13.54	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	14/09/2015	Foreign Exchange Option	1.76	Put			124.38070	116.324	13.54	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			297.52340	307.420	14.21	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,453.52340	1,414.420	14.21	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			278.25340	287.525	14.33	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,534.25340	1,494.525	14.33	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			318.30940	328.953	14.09	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,374.30940	1,335.953	14.09	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			0.12320		0.12340			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12280		0.12230			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12260		0.12250			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			0.05910		0.05880			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05600		0.05580			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05460		0.05450			0.00	0	0
Total NGN / R Future											0.00	0	114,200
Total NGN / R											0.00	0	114,200
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.26820		8.29130			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.34380		8.36570			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.42900		8.45140			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			10.34380	8.581	12.39	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			809.04380	830.381	12.39	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			10.02060	8.296	12.43	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			818.72060	840.096	12.43	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			9.70820	8.006	12.46	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			828.40820	849.806	12.46	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			74.38580	69.548	13.42	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			798.68580	815.748	13.42	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			73.19760	68.414	13.45	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			807.49760	824.614	13.45	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			72.03200	67.299	13.48	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			816.33200	833.499	13.48	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			153.16530	147.050	13.93	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			841.76530	858.050	13.93	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			151.49850	145.434	13.96	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			850.09850	866.434	13.96	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	9.16	Call			149.85100	143.837	13.99	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			858.45100	874.837	13.99	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			1.11100		1.11140			0.00	0	25,980
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11260		1.11300			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11490		1.11540			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,980
Total QUANTO € / \$											0.00	0	25,980
RAIN	On	14/09/2015	Foreign Exchange Future			21,966.56000		21,901.71000			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			4.53270		4.53130			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.49530		4.49260			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			94.94900	95.178	14.96	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			153.64900	152.478	14.96	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			91.14490	91.322	14.98	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			159.84490	158.622	14.98	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			87.46270	87.589	15.01	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			166.16270	164.889	15.01	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			161.40860	161.856	13.38	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			158.80860	156.556	13.38	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			156.31820	156.724	13.35	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			163.71820	161.424	13.35	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			151.90070	152.259	13.37	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			169.30070	166.959	13.37	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.59070		1.59680			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.56080		1.55750			0.00	0	0
Total ZMW / R Future											0.00	0	130
Total ZMW / R											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
Total Futures								227 425 034.20	17,779	1,057,744
Total Options								123 185.55	1,450	1,680,485
Grand Total:								227,548,219.75	19,229	2,738,229