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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/06/2015 Foreign Exchange Future			12.16300		12.28560			201,236,835.00	16,545	0
\$ / R On 02/07/2015 Foreign Exchange Future			12.12840		12.28570			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.12850		12.29290			4,851,400.00	400	400
\$ / R On 07/07/2015 Foreign Exchange Future			12.13160		12.29470			0.00	0	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.14750		12.30720			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.16270		12.32260			8,744,981.30	719	2,491
\$ / R On 29/07/2015 Foreign Exchange Future			12.18230		12.34250			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.21240		12.37300			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.24030		12.40130			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.24240		12.40350			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.24460		12.40560			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.25320		12.41430			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.27480		12.43620			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.28350		12.44500			583,982,157.00	47,542	596,562
\$ / R On 28/09/2015 Foreign Exchange Future			12.31380		12.47560			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.31810		12.48000			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.38040		12.54360			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.44280		12.60740			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.47180		12.63700			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.47850		12.64380			151,538,904.00	12,144	131,749
\$ / R On 21/12/2015 Foreign Exchange Future			12.50080		12.66660			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	27/01/2016	Foreign Exchange Future			12.58360		12.75110			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.61950		12.78760			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.64870		12.81740			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.68240		12.85160			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.68910		12.85850			5,075,640.00	400	8,759
\$ / R	On	29/03/2016	Foreign Exchange Future			12.72280		12.89280			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.78630		12.95820			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.85690		13.03070			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			12.87970		13.05410			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.88650		13.06110			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.89560		13.07050			2,579,120.00	200	3,720
\$ / R	On	28/06/2016	Foreign Exchange Future			12.92980		13.10560			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			12.99160		13.16700			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.05430		13.22970			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			13.10440		13.27990			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.12320		13.29870			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.18170		13.35720			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.25070		13.42620			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.28410		13.45970			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.29450		13.47010			0.00	0	0
<b>Total \$ / R Future</b>											<b>958,009,037.30</b>	<b>77,950</b>	<b>752,881</b>
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			655.60060	533.000	16.42	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			0.00060	0.000	16.42	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			486.99820	331.222	20.91	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			1.29820	2.822	20.91	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			49.07630	10.579	19.20	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			93.37630	212.179	19.20	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			6.21940	0.997	23.27	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			320.51940	472.597	23.27	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			61.29760	22.683	16.46	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			148.39760	274.183	16.46	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			202.40310	93.369	15.17	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			39.50310	94.869	15.17	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			196.06050	93.491	15.27	0.00	0	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			51.36050	111.891	15.27	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			239.35840	137.735	14.65	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			72.15840	130.235	14.65	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			245.68900	153.207	14.23	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			103.08900	170.507	14.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,543.04400	1,383.132	16.56	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.54400	0.832	16.56	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,194.69140	1,035.786	15.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			2.19140	3.486	15.17	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			83.25070	51.885	15.95	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	29/07/2015	Foreign Exchange Option	12.71	Put			450.75070	579.585	15.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			44.53560	27.724	17.12	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			672.03560	815.424	17.12	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.33170	0.199	30.92	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,807.83170	3,967.899	30.92	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			299.55140	212.868	13.80	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			176.55140	250.468	13.80	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			393.63860	294.607	13.53	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			162.33860	224.307	13.53	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			230.47170	168.336	14.45	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			329.17170	428.036	14.45	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			88.45470	63.493	16.59	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			794.95470	931.093	16.59	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,263.17370	1,105.290	13.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			7.57370	10.690	13.57	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			112.09590	80.722	16.03	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			676.49590	806.122	16.03	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			4.14860	2.640	29.10	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,098.54860	4,258.040	29.10	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,608.75740	1,448.465	14.70	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			3.15740	3.865	14.70	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			339.79340	253.445	13.69	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			225.49340	300.245	13.69	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			455.36970	355.503	13.61	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			179.16970	240.703	13.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,288.81240	1,132.551	13.48	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			13.81240	19.051	13.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,259.81570	1,104.374	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			14.81570	20.874	13.45	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,174.42200	1,020.774	13.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			3.26750	4.017	15.16	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,848.59420	1,687.925	15.04	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			3.59420	4.425	15.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			8.84190	11.053	13.83	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.80460	0.476	28.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,055.80460	6,216.976	28.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			34.19170	26.324	20.37	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,889.19170	2,042.824	20.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,888.26750	1,727.517	15.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,034.65620	2,189.378	20.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			26.34810	20.364	21.31	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,161.34810	2,316.864	21.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			109.41020	83.724	16.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			914.41020	1,050.224	16.83	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,473.84190	1,314.554	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,046.14240	1,186.298	17.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			46.32000	35.541	19.37	0.00	0	92,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,601.32000	1,752.041	19.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			137.12500	104.972	16.20	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			762.12500	891.472	16.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			29.65620	22.878	20.87	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			787.00110	917.532	16.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			123.93070	94.837	16.48	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			828.93070	961.337	16.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			172.00830	130.881	15.61	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			627.00830	747.381	15.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			91.14240	69.798	17.35	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			705.39310	831.365	15.96	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			138.88320	106.324	16.17	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			753.88320	882.824	16.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			225.22000	172.656	15.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			480.22000	589.156	15.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			132.00110	101.032	16.31	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			515.54230	627.564	15.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			196.81530	150.271	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			551.81530	666.771	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			294.49960	228.058	14.41	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			349.49960	444.558	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			150.39310	114.865	15.96	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			412.64000	514.940	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			250.81340	192.991	14.77	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			425.81340	529.491	14.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			388.48230	300.583	13.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			243.48230	317.083	13.80	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			210.54230	161.065	15.16	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			293.02400	378.454	14.10	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			319.28540	247.852	14.22	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			314.28540	404.352	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			486.36300	384.143	13.56	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			171.36300	230.643	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			257.64000	198.440	14.71	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			199.20260	264.370	13.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			426.92990	333.131	13.70	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			211.92990	279.631	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			531.10760	423.078	13.46	0.00	0	3,717
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			146.10760	199.578	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			338.02400	261.954	14.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			153.06070	208.179	13.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			505.22310	400.501	13.51	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			160.22310	217.001	13.51	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			720.83740	590.978	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			75.83740	107.478	13.08	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			444.20260	347.870	13.66	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			126.49130	175.081	13.37	0.00	0	46,000

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	12.04	Call			544.36250	434.693	13.43	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			139.36250	191.193	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			891.01370	747.044	13.04	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			46.01370	63.544	13.04	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			518.06070	411.679	13.48	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			48.46680	66.841	13.02	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			762.20830	627.348	13.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			67.20830	93.849	13.01	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			980.25060	832.488	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			35.25060	48.988	13.14	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			571.49130	458.581	13.37	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			36.22090	50.306	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			944.26760	797.939	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			39.26760	54.439	13.10	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,221.72860	1,067.038	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			16.72860	23.538	13.41	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			873.46680	730.341	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			19.42200	27.274	13.36	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			989.30240	841.198	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			34.30240	47.698	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,454.26830	1,295.097	13.76	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			9.26830	11.597	13.76	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			971.22090	823.806	13.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			135.78780	107.923	16.81	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			930.18780	1,064.123	16.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			63.89360	51.209	19.16	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,588.29360	1,737.409	19.16	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			13.10850	9.333	28.21	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			34.07670	46.809	13.29	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,337.50850	4,495.533	28.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,683.84680	1,524.240	14.32	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			8.24680	10.440	14.32	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,343.54060	1,188.011	13.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			17.94060	24.211	13.52	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,109.67670	960.609	13.29	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			241.44290	191.870	15.35	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			561.44290	673.770	15.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			25.01690	18.670	27.38	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,461.41690	4,618.270	27.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,758.55560	1,599.450	14.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			14.95560	19.050	14.33	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,423.07630	1,267.810	13.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			29.47630	37.410	13.54	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			155.06820	128.825	17.50	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,171.46820	1,308.425	17.50	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			168.64200	143.759	18.10	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,411.24200	1,550.959	18.10	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
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			30.67330	23.741	27.06	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,873.27330	5,030.941	27.06	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,829.87630	1,670.585	14.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			22.47630	27.785	14.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,497.54220	1,342.740	13.61	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			40.14220	49.940	13.61	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			621.80240	532.528	14.11	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			324.80240	400.728	14.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			84.23730	82.389	24.85	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,240.43730	3,403.889	24.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			106.84750	93.132	20.55	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,303.04750	2,454.632	20.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.60450	1.889	26.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,128.80450	8,293.389	26.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			98.07680	87.336	21.08	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,454.27680	2,608.836	21.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			251.31450	216.152	17.06	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,107.51450	1,237.652	17.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			80.44510	65.589	26.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,936.64510	4,087.089	26.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			140.34250	121.529	19.33	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,866.54250	2,013.029	19.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			314.24530	269.591	16.25	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			870.44530	991.091	16.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			99.63720	87.679	20.93	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,425.83720	2,579.179	20.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			262.51930	225.697	16.90	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,058.71930	1,187.197	16.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			367.12240	314.561	15.73	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			723.32240	836.061	15.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			224.23480	193.109	17.49	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,240.43480	1,374.609	17.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			339.50290	290.940	15.99	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			795.70290	912.441	15.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			524.02980	449.129	14.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			440.22980	530.629	14.61	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			270.33320	232.358	16.79	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			1,026.53320	1,153.858	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			0.00000	434.613	14.71	4,346,129.00	10,000	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			0.00000	556.113	14.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			736.88520	636.315	13.77	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			243.08520	307.815	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			353.00670	302.375	15.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			759.20670	873.875	15.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			707.54370	609.919	13.86	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			263.74370	331.419	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			830.73380	721.259	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			186.93380	242.759	13.49	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			519.60100	445.452	14.63	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			445.80100	536.952	14.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			767.19540	663.664	13.68	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			223.39540	285.164	13.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			980.41140	851.292	13.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			136.61140	172.792	13.24	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			730.94140	630.958	13.79	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			247.14140	312.458	13.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			867.03080	751.519	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			173.23080	223.020	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,141.10690	1,003.933	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			97.30690	125.433	13.33	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			804.85240	697.753	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			201.05240	259.253	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,019.61190	888.368	13.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			125.81190	159.868	13.26	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,680.85630	1,523.638	13.97	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			37.05630	45.138	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			904.09700	782.761	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			160.29700	204.261	13.31	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,311.26230	1,167.250	13.43	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			67.46230	88.750	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,493.94110	1,339.628	13.53	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			50.14110	61.128	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,132.83470	996.034	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			99.03470	127.534	13.33	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,728.12870	1,570.305	14.08	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			34.32870	41.804	14.08	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,495.50460	3,330.605	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			1.70460	2.105	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,445.66670	3,280.802	17.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			1.86670	2.302	17.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,395.84330	3,231.016	17.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.04330	2.516	17.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			33.27910	26.974	26.62	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,236.67910	5,396.174	26.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,575.34970	1,420.547	13.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			48.74970	59.747	13.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,566.05720	1,411.420	13.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			49.45720	60.620	13.65	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			176.81370	153.448	18.67	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,660.21370	1,802.648	18.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,896.24470	1,737.014	14.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			29.64470	36.214	14.41	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			201.05610	176.641	19.22	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,929.95610	2,073.041	19.22	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			1,108.80070	978.795	13.28	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			157.70070	195.195	13.28	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			489.20840	427.836	15.53	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			708.10840	814.236	15.53	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			446.22250	390.159	15.87	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			805.12250	916.559	15.87	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,309.38750	1,170.788	13.29	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			121.78750	151.288	13.29	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			152.54970	146.266	21.81	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,764.94970	2,926.766	21.81	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,186.69780	1,054.792	13.28	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			169.29780	206.092	13.28	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			209.44940	185.220	19.82	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,232.04940	2,376.520	19.82	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			772.99710	684.886	14.42	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			451.39710	532.486	14.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			174.37200	211.365	13.26	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			24.26590	18.973	25.71	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,395.76590	7,559.873	25.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,874.81330	1,717.702	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			66.31330	78.602	13.82	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,075.73320	3,232.743	22.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			179.82450	169.460	25.71	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,821.32450	3,980.360	25.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,428.59200	1,286.948	13.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			120.09200	147.848	13.19	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,232.87200	1,100.465	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,438.51810	1,567.313	17.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			299.06950	264.492	18.52	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,750.56950	1,885.392	18.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			263.12830	232.993	19.14	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,994.62830	2,133.893	19.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			184.23320	171.843	22.65	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			243.98550	291.433	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,045.60910	924.798	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			247.10910	295.698	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,011.62970	896.617	13.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			263.12970	317.517	13.48	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			357.01810	316.413	17.70	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			203.02200	244.477	13.30	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,122.70260	996.436	13.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			214.20260	257.336	13.31	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,059.38850	936.983	13.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			240.88850	287.883	13.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,052.48550	930.533	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,210.38500	1,079.172	13.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			181.88500	220.072	13.27	0.00	0	1,204



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,151.52200	1,023.577	13.30	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,271.17000	1,138.188	13.25	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			178.37000	215.388	13.25	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			220.98600	196.990	20.51	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,578.18600	2,724.190	20.51	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			234.84500	222.580	21.81	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,936.64500	3,096.280	21.81	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,343.92460	1,211.864	13.32	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			185.72460	225.565	13.32	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,421.85570	1,290.999	13.35	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			191.15570	234.099	13.35	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			266.02510	257.861	23.38	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,365.32510	3,530.961	23.38	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			317.47700	376.154	13.67	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			305.26710	277.761	20.67	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,701.16710	2,848.061	20.67	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,171.57700	1,055.854	13.67	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			690.37540	625.826	16.16	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			939.27540	1,049.326	16.16	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			696.58570	631.440	16.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			925.48570	1,034.940	16.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			693.47370	628.624	16.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			932.37370	1,042.124	16.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			699.18250	634.337	16.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			938.68250	1,048.737	16.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			372.66020	338.971	19.59	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,232.16020	2,373.371	19.59	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,214.63450	1,096.976	13.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			304.13450	361.376	13.63	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			705.42100	639.980	16.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			924.92100	1,034.380	16.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			702.29240	637.153	16.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			931.79240	1,041.553	16.14	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,500.55870	1,369.559	13.33	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			194.95870	239.759	13.33	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			305.51030	294.964	24.85	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,819.91030	3,985.164	24.85	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			328.56930	293.049	25.31	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,291.56930	4,431.449	25.31	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,573.16390	1,437.750	13.33	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			206.16390	246.150	13.33	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,648.24980	1,506.937	13.34	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			218.54980	252.637	13.34	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			303.37840	262.926	25.02	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,773.67840	4,908.626	25.02	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			846.97590	845.908	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,071.37590	1,070.308	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			853.24820	852.182	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,057.64820	1,056.582	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			850.10100	849.034	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,064.50100	1,063.434	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			915.38570	841.951	16.09	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			935.48570	1,037.551	16.09	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			911.91220	838.766	16.11	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			942.01220	1,044.366	16.11	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			918.87690	845.148	16.07	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			928.97690	1,030.748	16.07	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,724.03270	1,581.070	13.31	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			225.33270	257.870	13.31	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			279.46990	247.643	24.90	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,230.76990	5,374.443	24.90	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			257.29860	227.652	24.68	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,670.09860	5,815.952	24.68	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,789.39300	1,649.085	13.42	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			232.19300	267.385	13.42	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,866.42100	1,724.153	13.44	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			240.22100	273.453	13.44	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			237.59400	210.874	24.59	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,211.39400	6,360.174	24.59	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,353.40960	1,252.981	14.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			553.70960	628.882	14.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,363.72750	1,262.152	14.49	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			544.02750	618.052	14.49	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,358.55480	1,257.347	14.50	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			548.85480	623.247	14.50	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			211.13430	188.877	24.15	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,551.03430	6,704.377	24.15	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,105.59090	1,029.760	15.99	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			925.49090	1,025.260	15.99	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,102.14570	1,026.590	16.01	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			932.04570	1,032.090	16.01	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,098.71800	1,023.128	16.03	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			938.61800	1,038.628	16.03	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,907.69090	1,763.262	13.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			237.59090	268.762	13.27	0.00	0	250
<b>Total \$ / R Option</b>											<b>4,346,129.00</b>	<b>10,000</b>	<b>1,441,665</b>
<b>Total \$ / R</b>											<b>962,355,166.30</b>	<b>87,950</b>	<b>2,194,546</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.28350		12.44500			442,206.00	36	786
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.47850		12.64380			124,785.00	10	104
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.68910		12.85850			126,891.00	10	49
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			12.89560		13.07050			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI Future</b>										<b>693,882.00</b>	<b>56</b>	<b>939</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			81,293.04000	67,299.377	12.95	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			5,793.04000	7,949.377	12.95	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			80,439.93830	66,495.746	12.94	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			5,939.93830	8,145.746	12.94	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			79,589.75610	65,733.853	12.95	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			6,089.75610	8,383.853	12.95	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			93,427.98890	80,845.960	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			15,047.98890	18,995.960	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			94,954.52210	82,217.739	13.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			14,574.52210	18,367.739	13.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			94,189.95810	81,498.439	13.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			14,809.95810	18,648.439	13.21	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			84,876.05960	75,381.893	14.09	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			38,026.05960	45,471.893	14.09	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			84,363.91000	74,917.399	14.11	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			38,513.91000	46,007.399	14.11	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			83,854.90970	74,455.911	14.14	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			39,004.90970	46,545.911	14.14	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			66,040.71140	59,929.555	16.44	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			102,990.71140	114,369.555	16.44	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			65,754.79480	59,671.450	16.47	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			103,704.79480	115,111.450	16.47	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			65,470.59180	59,414.415	16.49	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			104,420.59180	115,854.416	16.49	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>693,882.00</b>	<b>56</b>	<b>939</b>
£ / R	On 14/09/2015	Foreign Exchange Future			19.33180		19.58530			2,919,101.80	151	26,982
£ / R	On 11/12/2015	Foreign Exchange Future			19.62680		19.88620			0.00	0	2,348
£ / R	On 14/03/2016	Foreign Exchange Future			19.94870		20.21340			0.00	0	585
£ / R	On 13/06/2016	Foreign Exchange Future			20.26610		20.53860			0.00	0	0
<b>Total £ / R Future</b>										<b>2,919,101.80</b>	<b>151</b>	<b>29,915</b>
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,605.30000	8,351.800	21.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	21.99	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,632.50840	1,397.230	13.23	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			47.20840	65.430	13.23	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,485.53150	1,255.148	13.00	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			60.23150	83.348	13.00	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			845.82900	671.356	12.88	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			200.52900	279.555	12.88	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			838.89770	665.259	12.88	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			203.59770	283.459	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	18.96	Call			831.99860	659.197	12.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			206.69860	287.397	12.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			186.26930	133.910	14.44	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,100.96930	1,302.109	14.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,184.58180	973.096	12.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			99.28180	141.296	12.69	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,581.95600	1,378.128	13.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			195.75600	251.328	13.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,574.17860	1,370.818	13.14	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			197.97860	254.018	13.14	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			560.59600	472.150	14.48	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,004.39600	1,175.350	14.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,856.84730	1,638.424	13.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			130.64730	171.624	13.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,589.75540	1,385.462	13.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			193.55540	248.662	13.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			432.19350	363.225	15.00	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,315.99350	1,506.425	15.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,107.51250	1,876.805	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			91.31250	120.005	13.10	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,480.54440	1,312.112	13.44	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			457.14440	553.412	13.44	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,473.93650	1,306.512	13.44	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			460.53650	557.812	13.44	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,467.84600	1,300.925	13.45	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			464.44600	562.225	13.45	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,168.62680	1,052.603	14.62	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,120.02680	1,276.503	14.62	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,164.66080	1,049.116	14.63	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,126.06080	1,283.016	14.63	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,160.70110	1,045.643	14.64	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,132.10110	1,289.543	14.64	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>99,880</b>
<b>Total £ / R</b>											<b>2,919,101.80</b>	<b>151</b>	<b>129,795</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10060		0.10154			0.00	0	20
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10236		0.10332			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10434		0.10534			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>4,318</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,158.40160	1,065.346	12.39	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.60160	4.946	12.39	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			288.88240	244.692	11.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			135.08240	184.292	11.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			40.57000	35.846	15.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			886.77000	975.446	15.41	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,352.47020	1,262.242	13.03	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			20.27020	26.042	13.03	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			543.00170	486.430	13.16	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			210.80170	250.230	13.16	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			187.46580	169.619	15.96	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			855.26580	933.419	15.96	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			781.52800	715.785	13.65	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			247.82800	282.085	13.65	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			362.59870	332.224	15.91	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			828.89870	898.524	15.91	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			184.40740	167.992	18.23	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,650.70740	1,734.292	18.23	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>4,318</b>
€ / R	On	14/09/2015	Foreign Exchange Future			13.73030		13.89760			7,634,046.80	556	33,812
€ / R	On	21/09/2015	Foreign Exchange Future			13.74870		13.91620			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.84270		14.01210			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			13.96930		14.14100			293,355.30	21	34,951
€ / R	On	25/01/2016	Foreign Exchange Future			14.09480		14.26920			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.23440		14.41140			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.50220		14.68690			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.76790		14.95130			0.00	0	0
<b>Total € / R Future</b>											<b>7,927,402.10</b>	<b>577</b>	<b>71,763</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			944.08430	796.194	12.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			46.48430	65.894	12.32	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			917.63640	771.056	12.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			126.09030	97.880	15.01	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			828.49030	967.580	15.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			85.98640	66.884	15.86	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			36.14630	51.633	12.42	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,015.64040	864.557	12.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			38.04040	54.257	12.40	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			56.22920	43.913	16.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,408.62920	1,563.613	16.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			55.57290	43.403	16.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			50.03640	70.756	12.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			170.55390	131.329	14.41	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			652.95390	781.029	14.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			21.25230	30.750	12.62	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,033.74630	881.933	12.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,417.97290	1,573.103	16.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,088.38640	1,236.584	15.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			56.89450	44.431	16.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,399.29450	1,554.131	16.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,644.87030	1,479.931	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			7.27030	9.631	13.33	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,218.85230	1,061.050	12.62	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			200.85560	158.011	14.35	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			624.65560	749.311	14.35	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			198.28550	155.961	14.37	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			632.08550	757.261	14.37	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			106.24620	84.372	15.71	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,040.04620	1,185.672	15.71	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			203.45810	160.087	14.33	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			617.25810	741.387	14.33	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			301.26560	249.605	14.37	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			639.16560	756.905	14.37	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			172.73330	143.759	15.70	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,080.63330	1,221.059	15.70	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			307.34690	254.691	14.33	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			625.24690	741.991	14.33	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			304.28950	252.135	14.35	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			632.18950	749.435	14.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			108.37440	134.235	12.55	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			624.03830	534.234	13.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			383.03830	464.934	13.39	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,113.50840	1,247.689	15.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			262.57070	225.328	15.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,121.57070	1,256.028	15.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,194.96210	3,023.563	15.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			3.96210	4.263	15.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,199.37440	1,053.536	12.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			260.64960	223.679	15.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,129.64960	1,264.379	15.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			98.66280	85.245	18.92	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,457.66280	2,615.945	18.92	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			264.50840	226.989	15.65	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			385.89290	339.770	15.39	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,036.69290	1,164.970	15.39	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			467.48950	411.079	14.77	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			818.28950	936.279	14.77	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			464.46610	408.426	14.79	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			825.26610	943.626	14.79	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			403.33540	354.937	15.24	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			984.13540	1,110.137	15.24	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			470.53090	413.748	14.75	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			811.33090	928.948	14.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			852.69100	764.221	13.41	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			431.29100	519.821	13.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			847.74820	759.786	13.43	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			436.34820	525.386	13.43	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			842.83010	755.379	13.45	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			441.43010	530.979	13.45	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,022.30090	933.668	13.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			535.40090	631.468	13.82	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			648.14360	594.337	15.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,762.28180	1,907.869	17.15	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,201.24360	1,332.137	15.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			645.47260	591.918	15.83	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,208.57260	1,339.718	15.83	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			642.81650	589.508	15.85	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,215.91650	1,347.308	15.85	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			489.18180	450.069	17.15	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			978.64480	908.742	15.22	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			977.34480	1,090.842	15.22	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			975.03190	905.417	15.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			983.73190	1,097.517	15.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			982.07050	912.077	15.20	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			970.77050	1,084.177	15.20	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>138,040</b>
<b>Total € / R</b>											<b>7,927,402.10</b>	<b>577</b>	<b>209,803</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.41730		9.49060			2,599,174.80	276	1,932
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.52320		9.59790			0.00	0	8,693
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.64010		9.71680			1,446,015.00	150	1,150
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.75790		9.83770			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>4,045,189.80</b>	<b>426</b>	<b>11,775</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			26.81320	21.311	14.42	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			896.21320	964.011	14.42	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			28.22050	22.380	14.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			877.62050	945.080	14.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			27.50800	21.807	14.39	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			886.90800	954.507	14.39	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			4.89220	5.428	17.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,352.00280	2,277.718	18.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.10280	4.518	18.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,302.38050	2,228.153	18.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.48050	4.953	18.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,252.79220	2,178.628	17.87	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			314.34590	344.179	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			525.80870	479.248	12.80	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			319.00870	349.148	12.80	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			536.51970	489.351	12.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			309.71970	339.251	12.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			531.14590	484.279	12.79	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			410.36590	376.547	13.60	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			662.66590	708.647	13.60	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			407.14970	373.534	13.62	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			669.44970	715.634	13.62	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			413.61350	379.586	13.58	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			655.91350	701.686	13.58	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>											<b>4,045,189.80</b>	<b>426</b>	<b>11,775</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.82920		10.03920			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.97550		10.18870			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>2,836</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			476.55900	326.635	12.37	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			77.35900	137.435	12.37	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			469.07260	320.424	12.37	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			79.87260	141.224	12.37	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			461.64390	314.282	12.37	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			82.44390	145.082	12.37	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			230.13840	169.133	13.68	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			541.43840	693.633	13.68	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			227.27590	167.023	13.71	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			548.57590	701.523	13.71	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			233.03430	171.269	13.66	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			534.33430	685.769	13.66	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>2,836</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			94.09790		117.51650			0.00	0	24,000
<b>Total CF CANDCO CAGH Future</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			42.47350	65.892		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			42.48350	65.902		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			42.49350	65.912		0.00	0	0
<b>Total CF CANDCO CAGH Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGH</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/09/2015	Foreign Exchange Future			13.18270		13.42870			593,221.50	45	1,582
CHF / R	On	11/12/2015	Foreign Exchange Future			13.44470		13.69650			2,688,940.00	200	7,188
<b>Total CHF / R Future</b>											<b>3,282,161.50</b>	<b>245</b>	<b>8,770</b>
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			721.88640	536.265	12.69	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			83.18640	143.565	12.69	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			713.46340	529.595	12.70	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			84.76340	146.895	12.70	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			705.71410	522.976	12.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			87.01410	150.276	12.71	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			402.22110	322.152	15.07	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			695.72110	867.451	15.07	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			399.02870	319.566	15.09	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			702.52870	874.866	15.09	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			395.85910	317.003	15.11	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			709.35910	882.303	15.11	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>3,282,161.50</b>	<b>245</b>	<b>8,770</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96810		1.99320			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			1.98930		2.01430			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			516.82150	664.847	13.54	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			408.73510	312.862	13.66	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			576.73510	731.861	13.66	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			496.24560	381.781	13.42	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			464.24560	600.781	13.42	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			448.82150	345.847	13.54	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			845.58740	719.474	13.59	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			602.58740	726.474	13.59	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			794.69010	675.294	13.64	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			651.69010	782.294	13.64	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			750.03940	636.468	13.76	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			707.03940	843.468	13.76	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Future			1.83990		1.86500			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.87410		1.89960			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,334.72150	1,112.124	13.67	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	1.74	Put			84.72150	113.124	13.67	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,247.94040	1,030.115	13.56	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			97.94040	131.115	13.56	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,163.76290	952.183	13.51	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			113.76290	153.183	13.51	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			323.31670	273.554	14.27	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,327.31670	1,532.554	14.27	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			301.86290	255.440	14.38	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,405.86290	1,614.440	14.38	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			347.35400	292.907	14.15	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,251.35400	1,451.907	14.15	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/09/2015	Foreign Exchange Future			0.12250		0.12440			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12220		0.12350			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12060		0.12350			0.00	0	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,883</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,883</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05810		0.05850			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05600		0.05670			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05480		0.05560			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.19800		8.36190			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.25590		8.42170			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.33000		8.49830			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.41480		8.58450			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			428.11370	592.000	20.50	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			0.01020	0.000	20.50	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			438.11020	602.000	20.50	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			0.00750	0.000	20.50	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			448.10750	612.000	20.50	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			0.50750	0.000	20.50	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			288.60750	452.000	20.50	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			0.01370	0.000	20.50	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			17.13510	8.994	12.41	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			685.43510	843.094	12.41	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			16.59920	8.711	12.45	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
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			694.89920	852.811	12.45	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			16.08100	8.403	12.48	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			704.38100	862.503	12.48	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			98.06180	71.323	13.59	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			689.76180	831.323	13.59	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			96.50680	70.193	13.62	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			698.20680	840.193	13.62	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			94.98040	69.084	13.65	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			706.68040	849.084	13.65	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			183.26260	147.010	14.01	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			738.76260	872.211	14.01	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			181.27120	145.425	14.04	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			746.77120	880.625	14.04	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			179.30250	143.859	14.07	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			754.80250	889.059	14.07	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11780		1.11670			0.00	0	26,000
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11950		1.11840			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12180		1.12080			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>26,000</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>26,000</b>
RAIN	On	14/09/2015	Foreign Exchange Future			21,772.79000		22,040.89000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.48890		4.52830			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.45170		4.49240			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			99.24000	83.403	15.45	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			160.94000	184.503	15.45	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			95.40080	80.003	15.47	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			167.10080	191.103	15.47	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			91.67780	76.714	15.49	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			173.37780	197.814	15.49	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			163.84060	141.952	13.42	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			161.44060	180.252	13.42	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			158.72540	137.726	13.43	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			166.32540	186.026	13.43	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			154.27950	133.595	13.45	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
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			171.87950	191.895	13.45	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.58280		1.59070			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.55000		1.55690			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>130</b>
<b>Total Futures</b>											<b>976 876 774.50</b>	<b>79,405</b>	<b>1,049,410</b>
<b>Total Options</b>											<b>4 346 129.00</b>	<b>10,000</b>	<b>1,679,585</b>
<b>Grand Total:</b>											<b>981,222,903.50</b>	<b>89,405</b>	<b>2,728,995</b>