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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/07/2015 Foreign Exchange Future			12.51200		12.54650			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.52040		12.56150			0.00	0	2,491
\$ / R On 23/07/2015 Foreign Exchange Future			12.52690		12.53120			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.54010		12.58100			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.57070		12.61140			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.59850		12.63990			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.60060		12.64200			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.60280		12.64420			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.61130		12.65300			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.63260		12.67480			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.64120		12.68370			346,040,208.80	27,374	554,494
\$ / R On 28/09/2015 Foreign Exchange Future			12.67290		12.71450			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.67740		12.71890			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.74030		12.78190			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.80280		12.84580			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.83180		12.87550			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.83850		12.88240			16,407,603.00	1,278	139,138
\$ / R On 21/12/2015 Foreign Exchange Future			12.86080		12.90520			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.91210		12.93210			14,848,915.00	1,150	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.94400		12.98980			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.98060		13.02650			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			13.01020		13.05630			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.04450		13.09070			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.05130		13.09750			0.00	0	10,878
\$ / R	On	29/03/2016	Foreign Exchange Future			13.08560		13.13190			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.15010		13.19740			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.22240		13.27120			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.24580		13.29500			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.25270		13.30210			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.26210		13.31160			0.00	0	5,470
\$ / R	On	28/06/2016	Foreign Exchange Future			13.29710		13.34730			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.36180		13.41230			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.42550		13.47610			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			13.47650		13.52710			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.49560		13.54630			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.55510		13.60580			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.62520		13.67600			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.65920		13.71000			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.66980		13.72070			0.00	0	0
<b>Total \$ / R Future</b>											<b>377,296,726.80</b>	<b>29,802</b>	<b>722,821</b>
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			412.32100	375.901	16.88	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			5.82100	3.901	16.88	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			404.34680	363.885	14.91	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			22.84680	23.485	14.91	0.00	0	0
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			0.00000	156.143	14.55	1,561,427.00	10,000	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			0.00000	129.243	14.55	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,781.13510	1,740.118	17.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.13510	0.018	17.69	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,431.58210	1,390.518	18.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.58210	0.418	18.10	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			124.56930	102.655	14.81	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			253.56930	272.555	14.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			61.58790	47.214	15.91	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			450.58790	477.114	15.91	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.56610	0.282	34.60	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,569.56610	3,610.182	34.60	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			436.97010	401.986	13.40	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			75.57010	81.286	13.40	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			544.92860	509.168	13.28	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			75.02860	80.668	13.28	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			329.04110	298.710	13.71	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			189.14110	200.210	13.71	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			118.71280	103.006	15.55	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			586.71280	612.406	15.55	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,496.60530	1,455.217	14.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			2.40530	2.417	14.62	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			154.06290	135.546	15.09	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			479.86290	502.746	15.09	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.07630	0.057	20.84	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,855.87630	3,897.257	20.84	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,845.25080	1,803.829	16.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			1.05080	1.028	16.23	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			472.86810	438.898	13.39	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			119.86810	127.599	13.39	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			607.52730	570.531	13.20	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			92.72730	97.931	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,450.53130	1,408.192	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,489.92560	1,447.551	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			6.22560	6.351	14.21	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,206.52910	1,165.177	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			12.82910	13.977	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,687.62450	1,645.136	14.91	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			1.58010	1.529	16.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,707.44830	1,664.953	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			3.74830	3.753	14.98	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,655.08050	1,692.860	19.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			32.83700	28.848	19.91	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,799.13700	1,837.648	19.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,125.14400	2,082.592	16.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			1.44400	1.392	16.46	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,085.28010	2,042.729	16.32	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			732.24490	759.855	15.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			115.67590	102.923	16.31	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			831.97590	861.723	16.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.61040	0.564	28.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,816.91040	5,859.364	28.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			38.78050	34.060	19.41	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			590.60720	615.173	15.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			162.64790	145.604	15.49	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			628.94790	654.404	15.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			28.56760	25.113	20.33	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,924.86760	1,963.913	20.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			135.94490	121.055	15.90	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			516.52130	539.212	15.03	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			184.24130	165.572	15.21	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			560.54130	584.372	15.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			55.05090	48.399	18.42	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,371.35090	1,407.200	18.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			174.30720	156.373	15.34	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			348.98810	366.520	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			263.95120	240.060	14.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			380.25120	398.860	14.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			141.67330	126.307	15.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			707.97330	735.107	15.80	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			200.22130	180.412	15.03	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			276.07520	289.331	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			316.18470	288.532	14.00	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			302.48470	317.332	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			181.70550	163.222	15.24	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			568.00550	592.022	15.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			282.68810	257.720	14.25	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			209.24280	220.103	13.68	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			401.83800	370.532	13.71	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			218.13800	229.332	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			229.95400	208.154	14.71	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			446.25400	466.954	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			339.77520	310.531	13.89	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			139.02570	147.093	13.42	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			459.54700	426.621	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			175.84700	185.421	13.56	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			302.65380	276.599	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			318.95380	335.399	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			412.94280	381.303	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			88.66690	94.465	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			591.28460	555.469	13.27	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			107.58460	114.269	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			349.58280	319.987	13.86	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			265.88280	278.787	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			522.72570	488.293	13.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			72.17410	77.159	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			680.34620	643.055	13.09	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			76.64620	81.855	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			435.80510	403.515	13.62	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			192.10510	202.315	13.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			642.36690	605.666	13.16	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			34.83210	36.860	13.15	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			745.03080	705.413	12.97	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			61.33080	64.213	12.97	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			570.16280	534.748	13.31	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			116.46280	123.548	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			695.87410	658.359	13.06	2,447,120.03	3,717	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			18.60880	20.025	13.33	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,083.56890	1,042.539	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			19.86890	21.339	13.31	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			665.00900	627.949	13.12	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			81.30900	86.750	13.12	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			918.53210	878.060	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			13.28100	14.452	13.42	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,187.44660	1,146.141	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	14/09/2015	Foreign Exchange Option	11.51	Put			13.74660	14.941	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			711.89490	673.854	13.03	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			68.19490	72.654	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,102.30880	1,061.225	13.33	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			6.83130	6.992	14.07	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,401.37410	1,359.086	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			7.67410	7.886	13.90	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			963.65410	923.011	13.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			29.95410	31.811	13.19	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,196.98100	1,155.652	13.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			3.92450	3.936	14.91	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,519.50760	1,477.110	14.32	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			5.80760	5.910	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,158.92870	1,117.694	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			15.22870	16.494	13.38	0.00	0	50,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			175.13460	160.167	15.91	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			730.63460	757.267	15.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			77.64690	70.584	18.31	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,363.14690	1,397.684	18.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			13.99190	12.730	28.52	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			15.20530	15.521	13.55	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,099.49190	4,139.830	28.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,918.54530	1,876.960	15.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			4.04530	4.060	15.38	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,573.27310	1,531.789	14.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			8.77310	8.889	14.31	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,329.70530	1,288.421	13.55	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			318.07600	294.937	14.56	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			399.17600	417.537	14.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			30.29100	27.613	27.98	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,228.39100	4,267.313	27.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,990.47950	1,949.086	15.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			8.57950	8.786	15.14	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,649.00830	1,607.903	14.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			17.10830	17.603	14.31	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			192.44600	179.784	16.71	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			970.54600	999.484	16.71	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			203.10880	190.333	17.28	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,207.30880	1,237.533	17.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			35.79410	32.331	27.27	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,639.99410	4,679.531	27.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,058.77760	2,015.679	14.76	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			12.97760	12.878	14.76	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,720.57660	1,677.815	14.13	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			24.77660	25.015	14.13	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			761.10600	728.958	13.59	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			225.60600	237.158	13.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			82.26730	79.558	22.91	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,999.86730	3,041.058	22.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			78.62140	76.074	26.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,696.22140	3,737.574	26.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			3.01080	2.675	26.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,890.61080	7,934.175	26.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			122.74330	114.640	19.70	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,080.34330	2,116.140	19.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			113.76400	106.204	20.02	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,201.36400	2,237.704	20.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			111.82310	104.384	20.10	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,229.42310	2,265.884	20.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			304.15870	286.808	16.25	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			921.75870	948.308	16.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			269.83860	254.125	16.67	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,047.43860	1,075.625	16.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			164.68960	154.155	18.50	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,652.28960	1,685.655	18.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			360.40020	340.756	15.70	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			758.00020	782.256	15.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			328.37480	310.013	16.00	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			845.97480	871.513	16.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			318.43150	300.481	16.10	60,096.12	200	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			876.03150	901.981	16.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			432.00990	409.685	15.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			599.60990	621.185	15.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			415.20940	393.490	15.24	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			632.80940	654.990	15.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			383.70350	363.158	15.49	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			701.30350	724.658	15.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			503.48480	478.029	14.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			481.08480	499.529	14.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			486.92850	462.702	14.74	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			504.52850	524.202	14.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			449.54820	426.602	14.99	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			567.14820	588.102	14.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			639.95860	610.718	14.06	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			327.55860	342.218	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			634.75040	605.636	14.08	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			332.35040	347.136	14.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			624.44190	595.580	14.12	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			342.04190	357.080	14.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			876.86190	839.925	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			174.46190	181.425	13.33	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			862.38310	825.642	13.33	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			179.98310	187.142	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			645.20400	615.837	14.04	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	11/12/2015	Foreign Exchange Option	12.56	Put			322.80400	337.337	14.04	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			935.99480	898.355	13.35	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			153.59480	159.855	13.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			898.80960	861.603	13.34	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			166.40960	173.103	13.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			891.46400	854.347	13.34	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			169.06400	175.847	13.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,051.89360	1,013.069	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			119.49360	124.569	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,012.55870	974.110	13.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			130.15870	135.610	13.37	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			981.58880	943.456	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			139.18880	144.956	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,215.70340	1,175.556	13.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			83.30340	87.056	13.41	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,173.82950	1,133.985	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			91.42950	95.485	13.40	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,091.89980	1,052.718	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			109.49980	114.218	13.38	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,527.83890	1,484.831	13.73	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			45.43890	46.331	13.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,344.65720	1,303.697	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			62.25720	65.197	13.44	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,335.91310	1,295.005	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			63.51310	66.505	13.44	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,954.11980	1,910.328	14.57	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			21.71980	21.828	14.57	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,906.02290	1,862.282	14.48	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			23.62290	23.782	14.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,715.29540	1,671.838	14.10	668,735.36	400	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			32.89540	33.338	14.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,733.48050	3,689.584	18.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			1.08050	1.084	18.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,683.57510	3,639.678	18.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			1.17510	1.178	18.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,633.67750	3,589.778	18.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			1.27750	1.278	18.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			38.96720	35.841	26.72	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,003.76720	5,045.041	26.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,797.81700	1,753.881	14.20	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			32.61700	33.082	14.20	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,788.33130	1,744.413	14.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			33.13130	33.613	14.18	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			208.43110	195.441	17.84	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,453.23110	1,484.641	17.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,124.16740	2,079.832	14.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			18.96740	19.032	14.85	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			0.00000	534.851	14.70	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			0.00000	552.751	14.70	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			232.05280	218.153	18.42	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,722.25280	1,754.153	18.42	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,300.48920	1,259.752	13.33	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			110.68920	115.752	13.33	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			582.73050	556.311	14.81	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			562.93050	582.311	14.81	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			530.59240	505.960	15.15	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			650.79240	671.960	15.15	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,515.11250	1,471.386	13.46	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			88.61250	90.786	13.46	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			168.37850	157.997	20.42	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,541.87850	2,577.397	20.42	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,376.90410	1,336.419	13.30	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			120.60410	126.219	13.30	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			238.37890	225.246	19.10	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,022.07890	2,055.046	19.10	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			903.35260	872.528	13.84	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			342.65260	358.028	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,793.14630	1,824.689	18.50	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,096.92660	2,051.415	14.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			49.42660	50.115	14.25	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,640.15490	1,596.064	13.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			92.65490	94.764	13.51	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			198.11590	206.434	13.39	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,422.33740	1,382.049	13.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			124.83740	130.749	13.24	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			30.07760	25.704	25.89	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,162.57760	7,204.404	25.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			300.64630	285.989	18.50	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			179.47810	187.224	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			188.08430	180.266	21.17	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,840.58430	2,878.966	21.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			178.87500	171.337	24.12	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,581.37500	3,620.037	24.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,185.61590	1,147.734	13.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			130.89450	137.042	13.25	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			412.04420	393.899	17.04	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,254.54420	1,282.599	17.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			343.37430	327.481	17.89	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,555.87430	1,586.181	17.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,236.97810	1,198.524	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			157.33810	164.375	13.31	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,229.56550	1,191.190	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			182.06550	189.890	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,222.17530	1,183.882	13.37	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	12.06	Put			184.67530	192.582	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,398.39450	1,358.342	13.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,335.63940	1,296.175	13.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			148.13940	154.875	13.29	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,304.83810	1,265.675	13.31	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,462.66030	1,419.783	13.18	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			130.76030	134.183	13.18	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			248.14510	235.708	19.84	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,366.24510	2,400.108	19.84	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			253.26290	241.220	20.57	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,715.86290	2,751.120	20.57	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,538.54050	1,493.977	13.23	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			141.14050	143.877	13.23	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,623.44980	1,576.538	13.30	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			152.24980	154.138	13.30	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			274.65790	265.292	21.85	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,133.45790	3,172.892	21.85	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			250.30610	257.180	13.44	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			338.09190	323.764	19.99	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,493.09190	2,527.964	19.99	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,345.30610	1,302.980	13.44	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			788.47600	761.051	15.54	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			796.37600	818.351	15.54	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			795.59160	768.094	15.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			783.49160	805.394	15.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			792.07930	764.559	15.52	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			789.97930	811.859	15.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			416.66160	400.141	18.94	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,035.06160	2,068.041	18.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			805.00820	777.671	15.50	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			783.40820	805.571	15.50	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			801.49130	774.126	15.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			789.89130	812.026	15.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			797.87250	770.602	15.54	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			796.27250	818.502	15.54	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,391.32260	1,348.105	13.40	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			239.72260	246.005	13.40	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,708.41960	1,659.288	13.32	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			161.11960	162.188	13.32	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			308.19870	298.824	23.28	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,580.89870	3,621.724	23.28	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			336.63230	332.086	24.76	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,054.33230	4,100.286	24.76	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,782.83000	1,733.550	13.40	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			170.53000	171.750	13.40	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,857.28910	1,809.943	13.56	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			181.18910	184.443	13.56	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	26/08/2016	Foreign Exchange Option	17.70	Call			345.41280	332.334	25.43	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,569.31280	4,606.834	25.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			837.31660	836.237	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,061.71660	1,060.637	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			843.61240	842.536	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,048.01240	1,046.936	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			840.45340	839.375	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,054.85340	1,053.775	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,021.78050	997.231	15.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			804.68050	830.731	15.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,029.20470	1,004.423	15.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			792.10470	817.923	15.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,025.47980	1,000.817	15.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			798.37980	824.317	15.57	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,935.34470	1,889.761	13.63	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			189.04470	194.161	13.63	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			319.64980	308.647	25.19	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,023.34980	5,063.047	25.19	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			301.15850	286.229	25.02	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,465.35850	5,501.129	25.02	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,000.77750	1,956.528	13.66	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			194.97750	201.428	13.66	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,077.72250	2,034.930	13.71	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			201.72250	209.730	13.71	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			274.11840	266.207	24.95	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,998.11840	6,041.007	24.95	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,511.60190	1,482.570	14.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			461.60190	483.370	14.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,522.80890	1,493.541	14.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			452.80890	474.341	14.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,517.19700	1,488.047	14.25	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			457.19700	478.847	14.25	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,222.56030	1,202.462	15.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			801.86030	832.662	15.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,218.70490	1,198.716	15.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			808.00490	838.916	15.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			247.73320	241.253	24.54	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,337.03320	6,381.453	24.54	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,121.77320	2,079.356	13.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			201.07320	209.556	13.61	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,226.43510	1,206.227	15.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			795.73510	826.427	15.55	0.00	0	0
<b>Total \$ / R Option</b>											<b>4,737,378.51</b>	<b>14,317</b>	<b>1,478,448</b>
<b>Total \$ / R</b>											<b>382,034,105.31</b>	<b>44,119</b>	<b>2,201,269</b>

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 Future			12.64120		12.68370			581,495.20	46	832
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.83850		12.88240			0.00	0	94
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			13.05130		13.09750			0.00	0	59
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.26210		13.31160			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>581,495.20</b>	<b>46</b>	<b>985</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			101,856.55000	97,773.559	13.25	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			2,486.55000	2,653.559	13.25	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			100,935.90820	96,855.935	13.24	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			2,565.90820	2,735.935	13.24	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			100,017.38480	95,940.475	13.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			2,647.38480	2,820.475	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			112,437.28280	108,491.680	13.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			10,197.28280	10,641.680	13.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			114,076.07460	110,117.110	13.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			9,836.07460	10,267.110	13.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			113,255.33060	109,303.008	13.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			10,015.33060	10,453.008	13.39	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			99,313.82340	95,773.063	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			28,563.82340	29,643.063	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			98,665.65630	95,134.368	13.54	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			28,915.65630	30,004.368	13.54	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			98,020.62740	94,563.921	13.56	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			29,270.62740	30,433.921	13.56	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			75,269.41580	72,659.811	15.82	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			88,109.41580	90,449.811	15.82	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			74,935.56870	72,334.998	15.84	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			88,775.56870	91,124.998	15.84	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			74,604.15960	72,012.084	15.86	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			89,444.15960	91,802.084	15.86	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>581,495.20</b>	<b>46</b>	<b>985</b>
£ / R On	14/09/2015	Foreign Exchange Future			19.44430		19.46870			2,683,313.40	138	27,420
£ / R On	11/12/2015	Foreign Exchange Future			19.73600		19.76230			0.00	0	2,348
£ / R On	14/03/2016	Foreign Exchange Future			20.05330		20.08310			0.00	0	585
£ / R On	13/06/2016	Foreign Exchange Future			20.36920		20.40400			0.00	0	0
<b>Total £ / R Future</b>										<b>2,683,313.40</b>	<b>138</b>	<b>30,353</b>
£ / R On	14/09/2015	Foreign Exchange Option	10.98	Call			8,488.70000	8,464.300	23.00	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	23.00	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option	18.00	Call			1,507.65550	1,481.388	12.81	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option	18.00	Put			38.95550	37.088	12.81	0.00	0	16,500
£ / R On	14/09/2015	Foreign Exchange Option	18.16	Call			1,357.58440	1,330.484	12.36	0.00	0	0
£ / R On	14/09/2015	Foreign Exchange Option	18.16	Put			48.88440	46.184	12.36	0.00	0	16,500

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	18.94	Call			715.10010	685.922	11.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			186.40010	181.622	11.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			708.31760	679.184	11.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			189.61760	184.884	11.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			701.57260	672.482	11.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			192.87260	188.182	11.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			127.97530	115.439	13.61	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,159.27530	1,171.139	13.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,048.17400	1,018.677	11.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			79.47400	74.377	11.40	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,436.64510	1,401.701	11.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			174.34510	165.702	11.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,428.93670	1,394.061	11.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			176.63670	168.061	11.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			468.70150	444.978	13.49	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,036.40150	1,038.978	13.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,710.80620	1,674.583	11.62	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			108.50620	98.583	11.62	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,444.37140	1,409.362	11.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			172.07140	163.362	11.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			357.70020	337.868	14.12	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,365.40020	1,371.868	14.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,961.16560	1,925.322	11.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			68.86560	59.322	11.43	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,333.04550	1,302.476	12.34	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			439.94550	439.176	12.34	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,327.07960	1,296.540	12.35	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			443.97960	443.240	12.35	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,321.14090	1,290.619	12.36	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			448.04090	447.319	12.36	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,035.62720	1,012.397	13.63	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,121.62720	1,133.197	13.63	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,032.03890	1,008.865	13.65	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,128.03890	1,139.665	13.65	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,028.46550	1,005.355	13.66	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,134.46550	1,146.155	13.66	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>2,683,313.40</b>	<b>138</b>	<b>130,233</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10423		0.10481			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10601		0.10662			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10803		0.10865			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>4,322</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,483.94860	1,426.404	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	0.09	Put			2.54860	3.604	15.86	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			530.62190	493.426	12.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			49.22190	70.626	12.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			90.47810	89.598	15.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			609.07810	666.798	15.94	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,670.69100	1,611.241	13.33	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			9.19100	9.741	13.33	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			775.73370	734.689	13.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			114.23370	133.189	13.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			275.37060	264.081	15.49	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			613.87060	662.581	15.49	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			1,023.11260	974.812	13.67	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			157.71260	172.112	13.67	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			482.27560	459.644	15.40	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			616.87560	656.944	15.40	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			246.85720	234.988	17.88	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,381.45720	1,432.289	17.88	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>4,322</b>
€ / R	On	14/09/2015	Foreign Exchange Future			13.96610		14.04410			15,432,540.50	1,105	33,234
€ / R	On	21/09/2015	Foreign Exchange Future			13.98520		14.06270			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.08020		14.15740			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.20490		14.28520			9,233,185.00	650	32,431
€ / R	On	25/01/2016	Foreign Exchange Future			14.32960		14.41260			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.46900		14.55290			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.73730		14.82620			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.00580		15.09630			0.00	0	0
<b>Total € / R Future</b>											<b>24,665,725.50</b>	<b>1,755</b>	<b>68,665</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,072.64740	997.787	12.65	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			28.54740	31.687	12.65	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,045.09710	970.502	12.62	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			144.91870	121.869	14.41	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			700.81870	755.769	14.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			95.02910	79.663	15.23	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			21.54520	23.923	12.76	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,146.91220	1,071.428	12.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			22.81220	25.328	12.74	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			59.77510	49.750	16.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,265.67510	1,333.650	16.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			59.00940	49.104	16.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			30.99710	34.402	12.62	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			198.85510	169.306	13.90	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			534.75510	583.206	13.90	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	14/09/2015	Foreign Exchange Option	12.70	Put			11.88210	13.206	12.97	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,165.64520	1,090.023	12.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,274.90940	1,343.004	16.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			950.92910	1,013.563	15.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			60.55320	50.404	16.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,256.45320	1,324.304	16.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,788.52810	1,710.517	14.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			4.42810	4.417	14.12	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,355.98210	1,279.306	12.97	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			234.90960	203.023	13.85	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			512.20960	557.823	13.85	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			231.81390	200.259	13.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			519.11390	565.059	13.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			119.25860	101.667	15.11	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			906.55860	966.467	15.11	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			238.04370	205.820	13.83	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			505.34370	550.620	13.83	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			345.43550	310.421	13.94	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			538.03550	580.221	13.94	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			193.79600	172.972	15.21	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			956.39600	1,012.772	15.21	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			352.51560	316.923	13.90	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			525.11560	566.723	13.90	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			348.95700	313.656	13.92	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			531.55700	573.456	13.92	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,338.26050	3,258.206	16.43	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			3.06050	3.306	16.43	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,320.08220	1,247.021	12.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			84.88220	92.121	12.82	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			701.73420	649.740	13.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			316.53420	344.840	13.20	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			102.33780	93.818	18.45	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,317.13780	2,388.918	18.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			291.69060	267.118	15.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			996.49060	1,052.218	15.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			289.41300	265.063	15.23	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,004.21300	1,060.163	15.23	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			287.19860	263.022	15.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,011.99860	1,068.122	15.25	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			422.68260	391.694	14.93	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			930.08260	982.094	14.93	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			515.38640	478.371	14.34	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			722.78640	768.771	14.34	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			511.96420	475.161	14.36	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			729.36420	775.561	14.36	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			442.54700	410.229	14.79	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			879.94700	930.629	14.79	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	25/01/2016	Foreign Exchange Option	14.61	Call			518.83320	481.604	14.32	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			716.23320	762.004	14.32	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			382.75190	411.543	13.18	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			930.23950	875.364	13.20	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			387.33950	416.364	13.20	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			941.09350	885.746	13.16	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			378.19350	406.746	13.16	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			935.65190	880.543	13.18	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,104.62250	1,047.469	13.44	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			478.42250	510.169	13.44	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			694.96450	657.383	15.37	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,652.48110	1,713.333	16.67	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,108.76450	1,160.083	15.37	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			692.00960	654.581	15.39	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,115.80960	1,167.281	15.39	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			689.07080	651.799	15.41	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,122.87080	1,174.499	15.41	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			518.68110	490.633	16.67	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,047.51370	1,005.516	14.95	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			901.21370	949.716	14.95	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,043.77820	1,001.967	14.97	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			907.47820	956.167	14.97	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,051.26700	1,009.083	14.93	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			894.96700	943.283	14.93	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>24,665,725.50</b>	<b>1,755</b>	<b>206,705</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.35500		9.39730			0.00	0	2,592
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.45780		9.50140			0.00	0	8,511
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.57160		9.61730			0.00	0	1,850
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.68650		9.73580			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>12,953</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			14.93120	12.870	14.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			957.63120	997.870	14.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			14.48160	12.565	14.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			967.18160	1,007.565	14.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			14.13700	12.269	14.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			976.83700	1,017.269	14.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.59840	5.948	18.20	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,256.07190	2,212.745	18.58	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.67190	4.945	18.58	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,206.51490	2,163.224	18.39	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.11490	5.424	18.39	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,156.99840	2,113.748	18.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			368.68280	386.874	13.27	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			486.07190	458.239	13.26	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			358.77190	376.639	13.26	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			481.00650	453.337	13.26	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			363.70650	381.737	13.26	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			475.98280	448.474	13.27	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			376.21150	355.024	14.00	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			730.41150	758.524	14.00	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			373.19410	352.150	14.02	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			737.39410	765.650	14.02	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			379.25100	357.924	13.98	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			723.45100	751.424	13.98	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>0.00</b>	<b>0</b>	<b>12,953</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.92000		9.95700			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.06670		10.10490			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			414.92050	384.483	12.94	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			97.92050	104.483	12.94	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			407.92160	377.656	12.94	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			100.92160	107.656	12.94	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			400.98700	370.896	12.94	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			103.98700	110.896	12.94	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			207.47080	192.394	13.82	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			602.57080	625.694	13.82	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			204.85290	189.907	13.84	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			609.95290	633.207	13.84	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			210.12200	194.912	13.80	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			595.22200	618.212	13.80	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			168.58500		177.97370			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			17.98370	8.595		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			17.97370	8.585		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			17.96370	8.575		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		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 CF CANDO CAGH Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>								<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO n 06/08/2015 Foreign Exchange Future			70.68290		65.52510			0.00	0	10,000
<b>Total CF CANDO CAGI Future</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO n 06/08/2015 Foreign Exchange Option	67.99	Call			0.00000	2.693		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	67.99	Put			2.46490	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Call			0.00000	2.683		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Put			2.47490	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.01	Call			0.00000	2.673		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.01	Put			2.48490	0.000		0.00	0	0
<b>Total CF CANDO CAGI Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGI</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R On 14/09/2015 Foreign Exchange Future			13.36890		13.38680			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.62970		13.64940			0.00	0	7,188
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>8,770</b>
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			683.14060	660.662	12.59	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			86.34060	81.762	12.59	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			675.51030	652.991	12.60	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			88.71030	84.091	12.60	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			667.92550	645.367	12.61	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			91.12550	86.467	12.61	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			386.97280	374.206	14.91	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			727.57280	734.506	14.91	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			383.90230	371.193	14.93	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			734.50230	741.493	14.93	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			380.85390	368.205	14.96	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			741.45390	748.505	14.96	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>8,770</b>
CNH / R On 14/09/2015 Foreign Exchange Future			2.02340		2.02870			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.04170		2.04620			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			329.92260	347.691	13.24	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			562.86210	529.466	13.33	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			375.86210	395.466	13.33	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			678.60640	641.601	13.27	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
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			291.60640	307.601	13.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			616.92260	581.691	13.24	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,026.35110	993.326	13.45	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			464.35110	476.326	13.45	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			968.35710	936.354	13.49	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			506.35710	519.353	13.49	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			912.61640	881.659	13.52	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			550.61640	564.658	13.52	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			1.87660		1.88690			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.91130		1.92170			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			1,524.79520	1,436.107	15.11	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			55.79520	70.107	15.11	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,435.18390	1,348.626	15.04	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			66.18390	82.626	15.04	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,347.15660	1,262.939	14.96	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			78.15660	96.939	14.96	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			402.03020	371.255	14.38	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,185.03020	1,258.255	14.38	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			376.72980	347.561	14.50	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,259.72980	1,334.561	14.50	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			430.32380	397.491	14.28	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,113.32380	1,184.491	14.28	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			0.12380		0.12530			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12310		0.12520			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12240		0.12570			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			0.05980		0.05950			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05620		0.05620			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05460		0.05490			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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	22/07/2015	Foreign Exchange Future			8.41710		8.44080			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.45690		8.48040			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.53200		8.55660			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.61740		8.64350			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Put			54.21000	60.585	12.97	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Call			112.44830	95.515	12.84	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Put			61.64830	68.415	12.84	0.00	0	8,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Call			138.26030	120.578	13.11	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Put			47.46030	53.478	13.11	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Call			131.55120	114.044	13.04	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Put			50.75120	56.944	13.04	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Call			125.01000	107.685	12.97	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			18.74720	16.399	12.00	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			628.34720	649.499	12.00	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			18.10900	15.824	12.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			637.70900	658.924	12.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			17.49230	15.271	12.07	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			647.09230	668.371	12.07	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			107.31530	97.944	12.99	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			640.71530	655.944	12.99	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			105.54760	96.287	13.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			648.94760	664.287	13.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			103.81020	94.660	13.04	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			657.21020	672.660	13.04	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			200.25900	188.763	13.56	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			696.75900	711.363	13.56	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			198.03560	186.636	13.59	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			704.53560	719.236	13.59	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			195.83960	184.536	13.62	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			712.33960	727.136	13.62	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>8,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.10480		1.10730			177,872.80	161	887
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10640		1.10890			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10860		1.11110			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>177,872.80</b>	<b>161</b>	<b>887</b>
<b>Total QUANTO € / \$</b>											<b>177,872.80</b>	<b>161</b>	<b>887</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,271.21000		22,360.82000			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 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			4.64060		4.64060			0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Future			4.60220		4.60080			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			135.19890	134.757	15.03	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			104.59890	104.157	15.03	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			146.47640	146.007	15.09	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			95.87640	95.407	15.09	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			140.77230	140.317	15.06	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			100.17230	99.717	15.06	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Call			227.60220	228.251	14.06	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			116.80220	116.051	14.06	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			221.46330	222.101	14.04	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			120.66330	119.901	14.04	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			215.41380	216.042	14.01	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			124.61380	123.842	14.01	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			1.58390		1.60110			0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.53450		1.56760			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>405405133.70</b>	<b>31,902</b>	<b>1,002,805</b>
<b>Total Options</b>								<b>4737378.51</b>	<b>14,317</b>	<b>1,724,368</b>
<b>Grand Total:</b>								<b>410,142,512.21</b>	<b>46,219</b>	<b>2,727,173</b>