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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/07/2015 Foreign Exchange Future			12.35540		12.47170			0.00	0	2,491
\$ / R On 23/07/2015 Foreign Exchange Future			12.36170		12.47800			0.00	0	0
\$ / R On 24/07/2015 Foreign Exchange Future			12.36380		12.48010			0.00	0	2,424
\$ / R On 29/07/2015 Foreign Exchange Future			12.37440		12.49090			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.40410		12.52100			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.43180		12.54910			62,159.00	5	61
\$ / R On 26/08/2015 Foreign Exchange Future			12.43390		12.55120			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.43600		12.55340			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.44450		12.56200			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.46580		12.58360			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.47440		12.59230			500,285,812.00	40,105	547,937
\$ / R On 28/09/2015 Foreign Exchange Future			12.50450		12.62270			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.50890		12.62700			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.57000		12.68870			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.63200		12.75130			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.66080		12.78040			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.66740		12.78710			171,301,250.20	13,523	138,161
\$ / R On 21/12/2015 Foreign Exchange Future			12.68960		12.80950			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.74050		12.86090			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.77170		12.89250			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.80730		12.92850			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Future			12.83630		12.95780			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.86980		12.99160			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.87640		12.99840			6,695,728.00	520	12,263
\$ / R	On	29/03/2016	Foreign Exchange Future			12.90990		13.03220			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.97290		13.09590			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.04440		13.16740			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.06750		13.19050			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.07440		13.19740			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.08360		13.20660			6,541,800.00	500	5,470
\$ / R	On	28/06/2016	Foreign Exchange Future			13.11820		13.24120			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.18320		13.30580			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.24630		13.36920			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			13.29670		13.41990			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.31560		13.43890			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.37450		13.49810			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.44380		13.56780			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.47750		13.60160			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.48800		13.61220			0.00	0	0
<b>Total \$ / R Future</b>											<b>684,886,749.20</b>	<b>54,653</b>	<b>716,614</b>
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			305.21730	197.462	12.98	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			13.51730	22.062	12.98	0.00	0	0
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			98.09140	47.159	13.06	0.00	0	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			120.09140	185.459	13.06	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			97.41170	48.904	13.36	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			137.31170	205.104	13.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,690.90860	1,574.491	20.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00860	0.091	20.98	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,341.16840	1,224.731	18.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.26840	0.331	18.35	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			64.29400	33.885	14.13	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			283.39400	369.485	14.13	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			24.49950	11.298	15.36	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			503.59950	606.898	15.36	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.07710	0.085	38.31	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,659.17710	3,775.685	38.31	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			346.26580	258.149	12.27	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			75.26580	104.049	12.27	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			248.74200	182.428	12.73	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			199.64200	250.628	12.73	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			454.45900	360.328	12.21	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			75.35900	98.528	12.21	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			77.37360	52.553	15.07	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			636.17360	728.653	15.07	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,405.27780	1,288.499	14.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			1.87780	2.499	14.03	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			104.58870	72.160	14.50	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			521.18870	606.160	14.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.02120	0.020	21.54	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,946.62120	4,064.020	21.54	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,754.05460	1,636.779	15.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.65460	0.779	15.35	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			385.59650	299.930	12.30	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			123.59650	155.430	12.30	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			516.54950	421.798	12.17	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			92.94950	115.998	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			13.51610	16.285	12.28	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,357.50090	1,239.936	12.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,397.00400	1,279.156	12.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			4.70400	4.756	12.82	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,113.66250	998.109	12.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			11.36250	13.710	12.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,595.16330	1,477.283	13.64	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			1.08860	1.106	15.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,615.02610	1,497.145	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			2.72610	2.745	13.72	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,732.94860	1,842.885	19.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			21.24730	14.510	19.55	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,878.94730	1,990.110	19.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,033.28990	1,915.408	15.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.98990	1.008	15.44	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,993.38860	1,875.506	15.28	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			783.06970	874.322	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			80.42030	57.549	15.77	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			888.12030	983.149	15.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.34470	0.099	27.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,908.04470	6,025.699	27.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			25.24860	17.285	19.03	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			632.93770	716.153	14.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			115.98520	83.781	14.81	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			673.68520	759.381	14.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			18.40800	12.552	20.01	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,006.10800	2,118.152	20.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			95.36970	68.722	15.31	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			553.83820	632.075	14.26	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			133.19800	96.416	14.46	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			600.89800	682.016	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			36.46120	25.158	17.98	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,444.16120	1,550.758	17.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			125.23770	90.553	14.62	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			373.03090	437.703	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			199.28400	149.011	13.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			406.98400	474.611	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			99.58980	71.900	15.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			757.28980	847.500	15.20	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			146.13820	106.475	14.26	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			290.76340	347.243	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			243.62950	185.439	13.17	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			321.32950	381.039	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			131.15920	94.911	14.50	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			608.85920	690.511	14.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			215.33090	162.103	13.43	48,630.78	300	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			217.81910	259.996	12.54	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			319.70970	246.152	12.60	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			227.40970	271.752	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			170.64240	125.921	13.93	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			478.34240	551.521	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			263.06340	201.643	13.00	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			142.39540	172.421	12.28	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			374.17300	292.163	12.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			181.87300	217.763	12.38	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			232.62580	176.326	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			340.32580	401.926	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			330.11910	254.396	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			88.88810	109.966	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			501.19750	407.881	12.17	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			108.89750	133.481	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			271.23250	208.495	12.93	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			278.93250	334.095	12.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			434.69540	346.821	12.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			71.57660	89.429	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			588.55510	489.400	12.04	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			76.25510	95.000	12.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			351.66160	272.091	12.43	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			199.36160	237.691	12.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			551.18810	454.366	12.09	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			31.57620	37.877	11.87	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			651.06480	548.489	11.95	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			58.76480	74.089	11.95	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			480.62860	388.894	12.20	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			118.32860	144.494	12.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			603.87660	503.829	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			16.57220	19.940	12.18	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			990.01870	875.711	12.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			17.71870	21.311	12.15	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			573.44650	475.206	12.06	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			81.14650	100.806	12.06	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			823.87620	712.277	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			11.76700	14.193	12.34	0.00	0	27,540

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,094.48420	979.093	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			12.18420	14.693	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			619.40410	518.488	11.99	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			67.10410	84.088	11.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,008.87220	894.340	12.18	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			5.20090	5.536	12.75	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,308.19950	1,191.077	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			5.89950	6.677	12.67	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			869.31150	756.821	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			27.01150	32.421	11.95	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,104.06700	988.593	12.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			2.86330	2.883	13.64	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,426.66400	1,308.807	12.94	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			4.36400	4.407	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,065.81610	950.685	12.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			129.85530	98.329	15.28	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			777.15530	863.829	15.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			54.96570	40.484	17.83	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,432.26570	1,535.984	17.83	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			9.41230	6.040	27.71	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			12.48700	15.401	12.56	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,186.71230	4,301.540	27.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,825.75660	1,707.745	14.30	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			3.05660	3.245	14.30	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,479.63130	1,361.911	13.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			6.93130	7.411	13.09	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,235.18700	1,119.901	12.56	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			250.42330	196.683	13.78	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			423.42330	487.783	13.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			20.61250	16.160	27.30	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,311.91250	4,426.160	27.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,895.68100	1,777.561	14.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			6.98100	7.561	14.10	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,553.11310	1,435.741	13.16	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			14.41310	15.741	13.16	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			151.17780	121.095	16.20	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,022.47780	1,111.096	16.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			164.78800	135.924	16.89	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,263.48800	1,353.924	16.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			26.84440	19.668	26.53	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,725.54440	4,837.668	26.53	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,963.18760	1,844.596	14.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			11.88760	12.596	14.01	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,623.94060	1,506.115	13.19	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			22.64060	24.114	13.19	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			674.58260	588.496	12.90	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			234.18260	267.695	12.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			165.90960	192.485	12.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			796.35330	703.581	12.59	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			169.25330	196.181	12.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			955.17600	847.654	12.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			118.07600	130.254	12.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			915.99890	809.518	12.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			128.89890	142.118	12.30	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			885.18680	782.025	12.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			138.08680	154.625	12.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,118.69800	1,007.680	12.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			81.59800	90.280	12.44	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,076.85010	966.619	12.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			89.75010	99.219	12.41	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			995.06060	886.576	12.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			107.96060	119.176	12.36	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,428.68990	1,311.575	12.64	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			41.58990	44.176	12.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,247.70200	1,134.641	12.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			60.60200	67.241	12.53	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,238.94990	1,126.012	12.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			61.84990	68.612	12.52	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,856.16710	1,737.899	13.65	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			19.06710	20.499	13.65	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,807.93280	1,689.752	13.54	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			20.83280	22.352	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,616.64960	1,498.905	13.09	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			29.54960	31.504	13.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,637.98410	3,518.344	18.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.88410	0.944	18.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,588.06060	3,468.426	17.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.96060	1.026	17.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,538.14330	3,418.515	17.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			1.04330	1.115	17.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			71.26090	63.428	23.19	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,084.16090	3,196.028	23.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			69.00540	59.784	26.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,781.90540	3,892.384	26.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.07060	1.258	26.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,984.97060	8,103.858	26.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			99.86490	82.898	19.45	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,152.76490	2,255.498	19.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			92.52330	76.821	19.80	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,275.42330	2,379.421	19.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			90.94100	75.513	19.88	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,303.84100	2,408.113	19.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			253.73030	213.266	15.81	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			966.63030	1,045.866	15.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			224.02000	187.835	16.25	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,096.92000	1,180.436	16.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			134.55350	111.784	18.19	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,717.45350	1,814.384	18.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			303.12000	255.657	15.19	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			796.02000	868.257	15.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			274.84630	231.357	15.53	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			887.74630	963.956	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			266.11740	223.900	15.64	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			919.01740	996.500	15.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			367.18540	311.803	14.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			630.08540	694.403	14.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			352.05260	298.484	14.71	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			664.95260	731.084	14.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			323.84280	273.747	14.98	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			736.74280	806.347	14.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			431.53780	368.849	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			504.43780	561.449	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			417.03820	355.943	14.17	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			529.93820	588.543	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			383.03840	325.800	14.44	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			595.93840	658.400	14.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			558.74520	480.964	13.34	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			341.64520	383.564	13.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			553.79040	476.378	13.36	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			346.69040	388.978	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			543.99950	467.329	13.40	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			356.89950	399.929	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			783.16660	691.097	12.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			176.06660	203.697	12.63	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			770.14480	678.784	12.67	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			183.04480	211.384	12.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			563.73870	485.585	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			336.63870	378.185	13.33	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			839.88340	742.044	12.49	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			152.78340	174.644	12.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			803.00960	709.886	12.58	0.00	0	1,650
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			30.94810	23.013	26.07	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,091.44810	5,203.413	26.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,698.99560	1,579.973	13.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			29.49560	30.373	13.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,689.48310	1,570.511	13.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			29.98310	30.911	13.11	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			172.65230	144.850	17.51	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,513.15230	1,605.250	17.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,026.23900	1,906.115	13.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			16.73900	16.515	13.78	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			488.76740	424.575	14.18	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			557.86740	614.075	14.18	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			509.82180	446.185	14.31	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			587.32180	644.485	14.31	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			462.18130	403.245	14.67	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			679.68130	741.545	14.67	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			196.40650	168.350	18.15	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,783.90650	1,876.650	18.15	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,202.90090	1,091.833	12.45	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			110.40090	120.133	12.45	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,412.30200	1,299.083	12.57	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			83.80200	91.783	12.57	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			143.48150	125.932	20.36	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,614.98150	2,718.632	20.36	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,278.92460	1,169.729	12.57	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			121.12460	133.429	12.57	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			204.72750	178.131	18.87	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,086.92750	2,181.831	18.87	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			816.91770	737.197	13.38	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			355.31770	397.397	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,852.45140	1,942.616	18.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,995.85470	1,874.494	13.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			47.45470	48.094	13.39	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,537.56400	1,419.134	12.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			89.16400	92.734	12.54	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			199.81910	219.229	12.63	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,324.31470	1,216.021	12.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			125.91470	139.621	12.58	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.97240	17.257	25.35	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,254.57240	7,370.857	25.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			260.85140	229.016	18.23	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			180.98960	199.003	12.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			167.91770	155.960	21.48	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,919.51770	3,029.560	21.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			162.36080	151.823	24.54	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,663.96080	3,775.423	24.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,088.21910	985.629	12.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			132.03010	146.237	12.58	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			360.10970	318.543	16.72	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,301.70970	1,382.143	16.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			299.07230	263.022	17.60	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,610.67230	1,696.622	17.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,139.38960	1,035.403	12.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			158.65790	174.971	12.60	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,131.99900	1,028.210	12.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			183.59900	201.810	12.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,124.63780	1,021.044	12.62	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	14/03/2016	Foreign Exchange Option	12.06	Put			186.23780	204.644	12.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,300.43010	1,192.637	12.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,237.78900	1,131.381	12.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			149.38900	164.981	12.60	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,207.05790	1,101.371	12.60	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			216.20570	190.067	19.63	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,434.00570	2,530.166	19.63	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,361.49680	1,253.877	12.57	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			129.29680	143.977	12.57	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,432.73140	1,324.711	12.58	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			136.83140	151.811	12.58	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			223.04320	203.086	20.57	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,787.14320	2,890.186	20.57	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,516.36260	1,402.689	12.56	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			148.96260	158.289	12.56	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			251.25560	232.529	22.03	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,213.85560	3,318.129	22.03	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,560.47830	2,651.827	19.76	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,244.39940	1,142.227	12.85	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			253.89940	274.727	12.85	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			300.97830	269.327	19.76	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			711.64320	646.467	15.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			824.24320	882.067	15.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			718.37750	652.716	15.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			810.97750	868.316	15.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			715.00250	649.584	15.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			817.60250	875.184	15.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			371.54130	333.440	18.66	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,094.94130	2,179.840	18.66	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			727.48440	661.406	15.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			810.88440	867.806	15.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			724.09340	658.257	15.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			817.49340	874.657	15.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			720.72310	655.127	15.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			824.12310	881.527	15.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,289.88550	1,186.661	12.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			243.28550	263.061	12.83	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			285.69450	269.522	23.57	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,664.49450	3,771.322	23.57	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,601.85330	1,481.281	12.51	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			160.65330	163.081	12.51	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,674.53580	1,557.549	12.68	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			168.73580	174.349	12.68	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			320.23630	297.290	24.90	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,144.43630	4,244.090	24.90	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,748.26060	1,632.115	12.82	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			179.06060	185.815	12.82	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			309.15180	275.417	24.90	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,639.95180	4,729.117	24.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			831.90720	830.822	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,056.30720	1,055.222	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			838.21600	837.133	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,042.61600	1,041.533	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			835.05050	833.966	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,049.45050	1,048.366	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			944.17630	873.485	15.24	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			834.27630	886.785	15.24	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			951.16010	880.279	15.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			821.26010	873.579	15.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			947.66120	876.988	15.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			827.76120	880.288	15.22	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			291.21250	254.998	24.66	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,102.31250	5,189.398	24.66	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,828.68870	1,709.523	12.87	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			189.78870	193.923	12.87	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,894.72070	1,776.273	12.95	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			196.62070	201.773	12.95	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			269.10200	235.577	24.49	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,541.00200	5,631.077	24.49	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,970.54890	1,854.745	13.04	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			202.74890	210.945	13.04	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			244.99030	218.707	24.42	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,077.19030	6,174.907	24.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,414.04100	1,328.109	13.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			472.44100	510.609	13.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,424.94390	1,338.613	13.79	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			463.34390	501.113	13.79	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,419.15610	1,333.350	13.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			467.55610	505.850	13.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,143.46860	1,069.175	15.21	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			831.26860	881.175	15.21	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,139.79240	1,065.690	15.23	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			837.59240	887.690	15.23	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			217.82320	196.418	24.00	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,415.62320	6,518.418	24.00	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,013.66080	1,896.781	12.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			201.46080	208.781	12.91	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,147.16380	1,072.685	15.18	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			824.96380	874.685	15.18	0.00	0	0
<b>Total \$ / R Option</b>											<b>48,630.78</b>	<b>300</b>	<b>1,470,748</b>
<b>Total \$ / R</b>											<b>684,935,379.98</b>	<b>54,953</b>	<b>2,187,362</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			12.47440		12.59230			1,135,170.40	91	853
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.66740		12.78710			316,685.00	25	71
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.87640		12.99840			90,134.80	7	77
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.08360		13.20660			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>1,541,990.20</b>	<b>123</b>	<b>1,001</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			92,459.76610	81,118.551	12.04	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			2,229.76610	2,678.551	12.04	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			91,532.97590	80,206.065	12.03	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			2,302.97590	2,766.065	12.03	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			90,608.26940	79,296.068	12.01	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			2,378.26940	2,856.068	12.01	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			102,746.20440	91,824.942	12.38	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			10,036.20440	11,084.941	12.38	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			104,382.29870	93,426.098	12.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			9,672.29870	10,686.099	12.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			103,562.94430	92,624.094	12.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			9,852.94430	10,884.094	12.39	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			89,995.34880	81,570.709	13.06	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			29,155.34880	32,930.709	13.06	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			89,429.77680	81,037.348	13.08	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			29,589.77680	33,397.348	13.08	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			88,867.65340	80,507.407	13.11	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			30,027.65340	33,867.407	13.11	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			67,874.08310	61,620.131	15.43	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			91,214.08310	97,260.131	15.43	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			67,564.84480	61,333.810	15.46	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			91,904.84480	97,973.811	15.46	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			67,257.50730	61,049.305	15.48	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			92,597.50730	98,689.305	15.48	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>1,541,990.20</b>	<b>123</b>	<b>1,001</b>
£ / R	On 14/09/2015	Foreign Exchange Future			19.40730		19.54940			14,419,623.90	743	27,298
£ / R	On 11/12/2015	Foreign Exchange Future			19.69590		19.84040			12,802,335.00	650	3,008
£ / R	On 14/03/2016	Foreign Exchange Future			20.01000		20.15960			100,050.00	5	580
£ / R	On 13/06/2016	Foreign Exchange Future			20.32320		20.47610			0.00	0	0
<b>Total £ / R Future</b>										<b>27,322,008.90</b>	<b>1,398</b>	<b>30,886</b>
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,569.40000	8,427.300	23.77	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	23.77	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,575.87130	1,433.678	12.06	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			26.47130	26.378	12.06	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,421.25720	1,278.532	11.39	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			31.85720	31.232	11.39	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			738.15430	614.098	10.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			128.75430	146.798	10.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			730.83450	607.199	10.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			131.43450	149.899	10.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			723.55630	600.342	10.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			134.15630	153.042	10.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			113.79670	75.967	12.51	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,064.39670	1,168.667	12.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,097.94510	957.762	10.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			48.54510	50.462	10.19	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,470.33740	1,339.203	11.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			129.93740	143.303	11.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,462.18410	1,331.138	11.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			131.78410	145.238	11.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			442.47240	373.941	12.54	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			932.07240	1,008.041	12.54	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,758.48210	1,624.522	11.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			78.08210	88.622	11.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,478.51030	1,347.288	11.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			128.11030	141.388	11.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			330.56000	275.466	13.19	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,260.16000	1,349.566	13.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,018.57870	1,882.475	11.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			48.17870	56.575	11.31	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,335.65260	1,216.547	11.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			366.05260	396.547	11.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,329.35210	1,210.474	11.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			369.75210	400.474	11.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,323.07400	1,204.425	11.52	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			373.47400	404.425	11.52	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,005.54760	915.437	12.79	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,019.44760	1,082.237	12.79	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,001.86530	912.010	12.80	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,025.76530	1,088.810	12.80	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			998.19900	908.599	12.81	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,032.09900	1,095.399	12.81	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>27,322,008.90</b>	<b>1,398</b>	<b>130,766</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10115		0.10207			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10287		0.10381			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10482		0.10579			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			1,211.43920	1,119.198	13.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.33920	4.298	13.96	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			338.64810	273.609	12.77	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			131.54810	158.709	12.77	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			49.63630	34.737	16.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			842.53630	919.836	16.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,397.17500	1,306.026	13.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			16.17500	19.226	13.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			576.66600	508.264	13.35	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			195.66600	221.465	13.35	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			197.63630	168.099	15.99	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			816.63630	881.299	15.99	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			806.69440	734.298	13.58	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			227.89440	252.498	13.58	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			369.64810	330.783	15.76	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			790.84810	848.983	15.76	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			184.72690	161.485	18.07	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,605.92690	1,679.685	18.07	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			13.73110		13.88490			39,051,248.40	2,844	32,697
€ / R	On	21/09/2015	Foreign Exchange Future			13.74910		13.90320			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.84050		13.99550			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			13.96330		14.12010			10,290,952.10	737	33,060
€ / R	On	25/01/2016	Foreign Exchange Future			14.08590		14.24470			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.22180		14.38300			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.48580		14.65010			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.75280		14.91840			0.00	0	0
<b>Total € / R Future</b>											<b>49,342,200.50</b>	<b>3,581</b>	<b>68,757</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			911.87760	766.657	11.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			26.97760	35.557	11.19	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			884.42330	740.609	11.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			86.30300	58.792	13.89	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			801.40300	927.692	13.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			54.94150	36.984	14.85	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			19.82160	26.290	11.35	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			986.00210	839.050	11.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			21.10210	27.950	11.32	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			33.53450	22.060	15.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,398.63450	1,540.960	15.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			33.08390	21.743	15.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			29.52330	39.509	11.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			123.91930	84.246	13.20	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			619.01930	733.146	13.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			10.33680	13.921	11.66	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,004.72160	857.390	11.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,408.18390	1,550.643	15.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,070.04150	1,205.884	14.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			33.99230	22.383	15.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,389.09230	1,531.283	15.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,627.92660	1,474.471	12.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			3.02660	3.371	12.55	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,195.23680	1,045.021	11.66	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			152.93340	108.380	13.18	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			589.73340	699.280	13.18	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			150.61810	106.641	13.20	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			597.41810	707.541	13.20	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			72.20740	50.481	14.68	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,019.00740	1,151.381	14.68	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			155.28360	110.147	13.15	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			582.08360	691.047	13.15	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			251.04860	196.423	13.35	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			605.54860	705.923	13.35	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			133.50030	103.543	14.79	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,058.00030	1,183.043	14.79	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			256.81810	201.119	13.31	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			591.31810	690.619	13.31	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			253.91560	198.757	13.33	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			598.41560	698.257	13.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			349.66140	413.205	12.47	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,098.79650	1,216.596	14.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,172.90120	3,016.224	15.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.80120	2.924	15.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,155.96030	1,016.274	11.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			85.86030	102.975	11.77	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			569.76140	476.505	12.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,107.02540	1,225.127	14.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			74.69770	61.869	18.29	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,454.59770	2,598.569	18.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			220.68750	181.381	14.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,090.58750	1,208.081	14.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			218.89650	179.895	14.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			217.12540	178.427	14.87	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			336.62240	286.203	14.56	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,011.92240	1,120.304	14.56	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			415.14610	353.730	13.92	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			790.44610	887.830	13.92	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			412.21610	351.188	13.94	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			797.51610	895.288	13.94	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			353.29050	300.411	14.41	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			958.59050	1,064.511	14.41	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	25/01/2016	Foreign Exchange Option	14.61	Call			418.10350	356.292	13.90	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			783.40350	880.392	13.90	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			798.17230	703.405	12.73	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			415.17230	481.605	12.73	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			793.18610	698.839	12.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			420.18610	487.039	12.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			803.18910	708.005	12.72	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			410.18910	476.205	12.72	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			965.46060	866.749	13.05	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			515.36060	580.949	13.05	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			593.59450	531.038	15.08	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,750.67310	1,868.752	16.47	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,183.49450	1,285.238	15.08	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			591.00100	528.718	15.10	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,190.90100	1,292.918	15.10	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			588.42260	526.402	15.12	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,198.32260	1,300.602	15.12	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			440.77310	394.552	16.47	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			927.34910	843.738	14.57	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			958.94910	1,040.938	14.57	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			923.77560	840.458	14.58	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			965.37560	1,047.658	14.58	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			930.93340	847.029	14.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			952.53340	1,034.229	14.55	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>49,342,200.50</b>	<b>3,581</b>	<b>206,797</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.26060		9.27560			4,630,300.00	500	2,592
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.36090		9.37620			0.00	0	8,511
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.47180		9.48860			236,795.00	25	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.58610		9.60300			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>4,867,095.00</b>	<b>525</b>	<b>12,978</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,091.59670	1,105.153	14.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			7.55500	6.031	13.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,071.95500	1,085.431	13.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			7.37330	5.890	14.03	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,081.77330	1,095.289	14.03	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			7.19670	5.753	14.08	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.56410	4.972	17.41	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,130.81500	2,115.024	17.82	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.61500	4.124	17.82	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,081.26780	2,065.429	17.62	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.06780	4.529	17.62	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,031.76410	2,015.872	17.41	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
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			396.38430	381.717	12.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			417.78430	419.917	12.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			404.93170	389.794	12.90	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			406.33170	407.994	12.90	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			400.46480	385.736	12.92	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			411.86480	413.936	12.92	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			805.24550	811.225	13.87	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			315.66640	304.808	13.89	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			812.66640	818.708	13.89	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			320.85180	309.862	13.85	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			797.85180	803.762	13.85	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			318.24550	307.325	13.87	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>4,867,095.00</b>	<b>525</b>	<b>12,978</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.79230		9.85500			14,688,450.00	1,500	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.93620		9.99980			0.00	0	0
<b>Total CAD/ R Future</b>											<b>14,688,450.00</b>	<b>1,500</b>	<b>0</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			323.85760	276.896	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			108.85760	124.596	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			317.34140	270.793	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			112.34140	128.493	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			310.89940	264.770	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			115.89940	132.470	11.97	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			159.80050	137.258	13.37	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			660.00050	701.058	13.37	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			157.66830	135.350	13.39	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			667.86830	709.150	13.39	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			161.98090	139.194	13.34	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			652.18090	692.994	13.34	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>14,688,450.00</b>	<b>1,500</b>	<b>0</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			135.52890		161.38880			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			1.39880	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	24.461		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			1.38880	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	24.471		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			1.37880	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	24.481		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			83.37010		74.44820			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			6.45820	15.380		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	67.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Call			6.44820	15.370		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.01	Call			6.43820	15.360		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.01	Put			0.00000	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			13.20460		13.28400			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.45610		13.53770			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			576.55110	510.852	11.74	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			82.55110	96.252	11.74	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			569.04620	503.673	11.75	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			85.04620	99.073	11.75	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			561.59230	496.550	11.76	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			87.59230	101.950	11.76	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			313.92950	279.857	14.32	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			766.22950	813.757	14.32	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			311.24230	277.385	14.34	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			773.54230	821.284	14.34	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			308.57990	274.939	14.36	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			780.87990	828.839	14.36	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			1.99950		2.01630			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.01790		2.03420			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			339.68210	400.251	12.10	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			452.94990	352.286	12.22	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			389.94990	457.286	12.22	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			560.95880	446.909	12.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			297.95880	351.909	12.12	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			502.68210	395.251	12.10	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			912.35850	794.547	12.60	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			470.35850	515.547	12.60	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			856.79580	743.221	12.65	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			514.79580	564.221	12.65	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			803.65030	694.395	12.70	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			561.65030	615.395	12.70	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			1.84400		1.86330			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.87780		1.89710			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			1,295.60810	1,123.420	13.91	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			62.60810	83.420	13.91	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,208.60740	1,039.664	13.84	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			75.60740	99.665	13.84	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,123.94700	959.515	13.83	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			90.94700	119.515	13.83	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			302.59630	252.905	14.14	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,331.59630	1,474.905	14.14	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			282.25230	235.304	14.26	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,411.25230	1,557.304	14.26	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			324.68910	271.494	14.01	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,253.68910	1,393.494	14.01	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			0.12000		0.12100			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.11980		0.12030			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.11870		0.11950			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			0.05930		0.05980			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05540		0.05580			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05390		0.05430			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			8.27990		8.33240			8,279,900.00	1,000	8,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.31990		8.37250			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.39260		8.44570			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.47490		8.53020			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>8,279,900.00</b>	<b>1,000</b>	<b>8,000</b>
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Put			87.56260	120.582	13.42	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Call			43.14710	25.778	13.59	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Put			100.74710	135.878	13.59	0.00	0	8,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Call			57.65350	35.917	13.25	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Put			75.25350	106.017	13.25	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Call			53.69460	33.103	13.33	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Put			81.29460	113.203	13.33	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Call			49.96260	30.482	13.42	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			8.81350	5.845	11.84	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			726.31350	775.945	11.84	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			8.48970	5.619	11.88	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			735.98970	785.719	11.88	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			8.17840	5.402	11.91	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			745.67840	795.502	11.91	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			74.23460	62.121	12.75	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			718.53460	759.521	12.75	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			72.94270	61.010	12.78	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			727.24270	768.410	12.78	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			71.67540	59.921	12.81	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			735.97540	777.321	12.81	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			157.99500	139.567	13.38	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			767.79500	804.667	13.38	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			156.18110	137.937	13.40	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			775.98110	813.037	13.40	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			154.39370	136.330	13.43	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			784.19370	821.430	13.43	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>8,279,900.00</b>	<b>1,000</b>	<b>16,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.10070		1.10270			0.00	0	699
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10230		1.10420			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10450		1.10650			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>699</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>699</b>
RAIN	On	14/09/2015	Foreign Exchange Future			21,943.19000		22,153.89000			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			4.66330		4.67260			0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Future			4.62700		4.63400			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			141.77430	129.522	13.20	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			79.17430	76.222	13.20	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			154.20030	141.883	13.28	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			71.60030	68.583	13.28	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			147.91830	135.628	13.24	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			75.31830	72.328	13.24	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Call			242.79520	232.498	13.25	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			98.79520	95.498	13.25	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			236.22660	225.916	13.21	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			102.22660	98.916	13.21	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			229.74730	219.427	13.18	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			105.74730	102.427	13.18	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			1.55040		1.56690			0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.50380		1.51890			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>790 928 393.80</b>	<b>62,780</b>	<b>1,002,240</b>
<b>Total Options</b>								<b>48 630.78</b>	<b>300</b>	<b>1,716,668</b>
<b>Grand Total:</b>								<b>790,977,024.58</b>	<b>63,080</b>	<b>2,718,908</b>