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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/07/2015 Foreign Exchange Future			12.53170		12.59800			60,778,745.00	4,850	0
\$ / R On 12/08/2015 Foreign Exchange Future			12.54060		12.62480			0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.54280		12.62700			0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.56920		12.65390			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.57140		12.65610			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.57360		12.65830			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.58240		12.66730			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.60430		12.68950			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.61310		12.69840			314,267,999.60	24,916	512,055
\$ / R On 28/09/2015 Foreign Exchange Future			12.64390		12.72950			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.64830		12.73390			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.71080		12.79720			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.77470		12.86140			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.80440		12.89130			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.81120		12.89820			215,151,292.80	16,794	173,174
\$ / R On 21/12/2015 Foreign Exchange Future			12.83410		12.92120			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.88670		12.97400			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.91870		13.00610			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.95570		13.04310			0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			12.98590		13.07320			0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.02070		13.10790			0.00	0	272

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 Future			13.02760		13.11480			27,344,932.40	2,099	11,756
\$ / R	On	29/03/2016	Foreign Exchange Future			13.06240		13.14950			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.12740		13.21420			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.20030		13.28790			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.22390		13.31170			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.23100		13.31890			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.24040		13.32840			13,240,400.00	1,000	14,671
\$ / R	On	28/06/2016	Foreign Exchange Future			13.27580		13.36420			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.34420		13.43330			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.40810		13.49720			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			13.45900		13.54790			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.47800		13.56690			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.53730		13.62600			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.60720		13.69560			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.64100		13.72940			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.65160		13.74000			0.00	0	0
<b>Total \$ / R Future</b>											<b>630,783,369.80</b>	<b>49,659</b>	<b>721,302</b>
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,798.00000	1,731.700	17.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	17.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,448.00000	1,381.700	17.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	17.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			8.79320	0.000	17.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			120.79320	178.300	17.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			0.22880	0.000	17.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			372.22880	438.300	17.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.00000	0.000	17.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,552.00000	3,618.300	17.19	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			401.49380	329.026	14.21	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			26.69380	38.426	14.21	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			209.33900	152.156	13.86	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			102.33900	129.356	13.86	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			515.99620	439.929	12.75	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			32.09620	40.729	12.75	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			275.01450	214.926	13.10	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			121.11450	145.726	13.10	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			69.38590	49.203	15.64	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			523.28590	587.803	15.64	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.35870	0.257	30.43	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,842.05870	3,926.657	30.43	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,508.88170	1,424.221	15.96	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.58170	0.621	15.96	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			218.00550	168.369	13.46	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			179.70550	214.769	13.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			99.69630	72.650	14.99	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			411.39630	469.050	14.99	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,858.43420	1,773.738	17.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.13420	0.138	17.26	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			434.71030	364.880	12.83	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			67.41030	82.480	12.83	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			582.37790	508.617	12.87	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			52.87790	64.317	12.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			396.16880	333.578	13.22	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			51.53830	62.413	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			564.52290	492.381	12.89	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			66.12290	79.281	12.89	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			359.73870	299.871	13.30	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			161.33870	186.771	13.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			511.82340	442.209	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			39.45220	48.298	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			661.06430	585.163	12.73	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			42.66430	52.063	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			421.74770	357.403	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			123.34770	144.303	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			619.93830	545.513	12.80	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			15.25460	18.410	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			730.32850	651.309	12.62	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			31.92850	38.209	12.62	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			541.59360	470.506	12.93	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			73.19360	87.406	12.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			677.85220	601.398	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			6.69610	8.694	13.15	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,085.69900	1,002.496	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			7.29900	9.396	13.12	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			644.46650	569.140	12.76	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			46.06650	56.040	12.76	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			913.65460	831.510	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			4.29420	5.848	13.32	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,192.89370	1,109.188	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			4.49370	6.088	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			695.04550	617.838	12.68	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			36.64550	44.738	12.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,105.09610	1,021.794	13.15	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			1.98340	2.301	14.06	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,410.65210	1,325.750	13.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			2.25210	2.650	13.84	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			960.91720	878.445	12.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			12.51720	15.345	12.90	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,202.69420	1,118.948	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.09630	1.185	15.10	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,530.06370	1,444.992	14.36	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			1.66370	1.892	14.36	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	11.54	Call			1,163.54280	1,079.965	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			5.14280	6.865	13.26	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,460.38340	1,375.401	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,500.19330	1,415.157	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			1.79330	2.057	14.23	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,212.50270	1,128.716	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			4.10270	5.616	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,699.49630	1,614.285	15.10	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.43080	0.410	16.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,719.44470	1,634.222	15.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.04470	1.122	15.19	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,621.25560	1,701.293	19.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			15.84880	11.574	20.22	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,767.44880	1,848.474	20.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,138.79350	2,053.470	17.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.39350	0.370	17.02	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,098.83080	2,013.510	16.85	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			676.32000	739.909	15.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			77.47300	59.541	16.33	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			779.07300	846.441	16.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00010	0.000	20.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,801.60010	5,886.900	20.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			19.65560	14.393	19.70	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			530.68400	587.911	15.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			118.43090	92.205	15.37	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			570.03090	629.105	15.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			13.23000	9.646	20.67	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,894.83000	1,976.546	20.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			94.72000	73.009	15.84	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			454.93600	508.156	14.84	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			138.29200	108.666	15.05	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			499.89200	555.566	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			30.87960	22.809	18.66	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,332.47960	1,409.709	18.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			129.08400	101.011	15.19	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			286.30260	327.797	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			215.74760	174.461	14.14	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			317.34760	361.361	14.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			99.72020	76.880	15.72	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			651.32020	713.780	15.72	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			153.33600	121.256	14.84	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			215.49920	247.412	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			269.20880	220.195	13.68	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			240.80880	277.095	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			135.93020	106.700	15.09	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			507.53020	563.600	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			234.70260	190.897	13.96	0.00	0	950

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	12.51	Put			165.49560	191.390	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			331.16930	273.644	13.37	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			182.76930	210.544	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			182.01490	145.521	14.49	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			383.61490	432.421	14.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			293.89920	240.512	13.51	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			137.76880	160.478	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			371.62360	310.835	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			153.22360	177.735	13.27	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			255.15430	208.759	13.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			256.75430	295.659	13.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			353.89560	294.490	13.32	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			83.42340	99.109	12.99	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			490.11570	421.654	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			91.71570	108.554	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			304.22540	249.092	13.44	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			205.82540	235.992	13.44	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			5.61240	3.770	28.22	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,076.11240	4,159.870	28.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,336.18620	1,250.654	13.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			6.68620	6.754	13.18	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			133.58640	107.073	15.61	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			3.72180	3.664	14.18	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			674.08640	733.173	15.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			50.32410	38.854	18.21	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,320.82410	1,394.954	18.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,931.17840	1,845.502	15.57	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.67840	1.602	15.57	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,583.22180	1,497.564	14.18	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			273.22220	229.047	14.17	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			339.32220	380.747	14.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			156.54470	133.561	16.51	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			919.34470	982.761	16.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			18.67160	14.955	28.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,201.47160	4,284.155	28.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,001.58120	1,915.687	15.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			4.38120	4.887	15.13	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,656.42880	1,571.035	14.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			9.22880	10.235	14.10	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,727.97510	1,642.632	14.09	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			16.57510	17.932	14.09	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			171.30530	150.309	17.18	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,159.90530	1,225.609	17.18	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			24.97420	21.329	27.65	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,613.57420	4,696.629	27.65	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,069.96420	1,983.920	14.93	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			8.56420	9.220	14.93	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	08/12/2015	Foreign Exchange Option	12.34	Call			739.96530	675.466	13.31	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			188.66530	211.066	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			111.33470	121.940	13.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,211.57150	1,131.495	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			63.37150	70.295	13.18	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,168.38720	1,088.862	13.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			70.18720	77.662	13.15	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,083.75290	1,005.430	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			85.55290	94.230	13.11	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,530.75480	1,446.048	13.52	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			32.55480	34.848	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,344.24510	1,262.702	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			46.04510	51.502	13.25	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,335.26550	1,253.812	13.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			47.06550	52.612	13.24	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,962.67830	1,876.895	14.51	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			14.47830	15.695	14.51	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,914.07430	1,828.377	14.40	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			15.87430	17.177	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,721.02550	1,635.745	13.96	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			22.82550	24.545	13.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,748.87660	3,661.903	19.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.67660	0.703	19.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,698.93340	3,611.964	19.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.73340	0.764	19.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,648.99490	3,562.030	18.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.79490	0.830	18.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			64.95570	62.031	23.32	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,966.75570	3,050.831	23.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			61.67990	59.621	26.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,663.47990	3,748.421	26.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.70090	1.434	27.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,873.50090	7,960.234	27.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			100.14180	89.078	19.80	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,041.94180	2,117.878	19.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			92.23910	82.145	20.15	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,164.03910	2,240.945	20.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			90.53920	80.657	20.24	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,192.33920	2,269.457	20.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			270.11390	240.161	16.07	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			871.91390	928.961	16.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			236.75580	210.353	16.52	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			998.55580	1,059.153	16.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			137.82550	122.240	18.50	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,609.62550	1,681.040	18.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			325.75150	290.363	15.47	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			707.55150	759.163	15.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			293.95610	261.535	15.79	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			795.75610	850.336	15.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			284.14370	252.661	15.90	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			825.94370	881.461	15.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			397.74080	356.063	14.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			549.54080	594.863	14.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			380.75120	340.506	14.99	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			582.55120	629.306	14.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			349.05130	311.563	15.26	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			650.85130	700.363	15.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			470.78460	422.435	14.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			432.58460	471.235	14.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			453.63990	407.458	14.45	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			455.43990	496.258	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			415.53420	372.385	14.72	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			517.33420	561.185	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			612.99670	554.913	13.76	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			284.79670	313.713	13.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			607.54790	549.746	13.77	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			289.34790	318.546	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			596.76710	539.532	13.81	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			298.56710	328.332	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			860.87100	788.431	13.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			142.67100	157.231	13.04	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			845.83480	774.921	13.08	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			147.63480	163.721	13.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			618.48560	560.119	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			280.28560	308.919	13.74	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			922.24840	846.773	13.01	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			124.04840	135.573	13.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			883.65870	809.001	12.99	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			135.45870	147.801	12.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			876.03020	802.103	13.01	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			137.83020	150.903	13.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,042.36200	964.696	13.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			94.16200	103.496	13.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,001.62810	924.654	13.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			103.42810	113.454	13.06	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			969.53470	893.140	13.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			179.37010	160.088	17.79	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,408.17010	1,475.988	17.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			29.19540	26.293	27.18	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,977.99540	5,062.193	27.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,133.40310	2,047.200	14.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			12.20310	13.100	14.67	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,803.80650	1,718.388	14.00	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			22.60650	24.288	14.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,794.21050	1,708.824	13.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			23.01050	24.723	13.98	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			530.95230	483.288	14.45	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			486.95230	526.588	14.45	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			550.79460	503.881	14.52	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			514.69460	555.181	14.52	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			497.54270	454.737	14.87	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			601.44270	646.037	14.87	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			203.59640	184.691	18.37	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,677.49640	1,745.991	18.37	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,298.00430	1,218.589	13.14	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			91.90430	99.889	13.14	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			145.57560	132.977	20.47	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,502.47560	2,577.277	20.47	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,517.24690	1,432.969	13.27	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			74.14690	77.269	13.27	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,376.16100	1,296.772	13.12	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			102.96100	110.872	13.12	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			211.63830	193.864	19.05	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,978.43830	2,047.964	19.05	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			884.08560	824.177	13.57	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			306.18560	333.477	13.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,800.65530	2,877.423	21.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,106.97860	2,021.281	14.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			42.17860	43.681	14.26	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,644.38970	1,560.905	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			79.58970	83.305	13.40	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,508.55780	1,571.422	17.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Call			0.00000	1,516.286	13.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.60	Put			0.00000	88.686	13.31	2,660,595.00	30,000	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			23.82710	20.119	26.13	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,139.02710	7,222.519	26.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			165.45530	155.023	21.20	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Put			0.00000	341.819	13.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			160.19650	150.603	22.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			3,195.39650	3,273.003	22.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			157.67260	148.624	24.28	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,542.87260	3,621.024	24.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			313.35780	289.022	17.75	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			158.77800	170.814	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			271.99740	250.586	18.39	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,747.19740	1,812.986	18.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			234.19720	215.786	19.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			2,019.39720	2,088.186	19.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.55	Call			0.00000	819.419	13.56	9,833,030.40	12,000	12,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			136.69150	147.023	13.10	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Call			0.00000	438.161	15.90	10,515,852.00	24,000	12,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.55	Put			0.00000	960.561	15.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			380.67720	351.214	16.85	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,205.87720	1,263.614	16.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,223.57800	1,148.414	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			107.90760	115.947	13.06	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,215.92180	1,140.934	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			161.12180	173.334	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,178.00120	1,103.929	13.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			173.20120	186.329	13.15	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,301.49150	1,224.623	13.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			128.51570	138.207	13.09	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Call			0.00000	1,186.201	13.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.00	Put			0.00000	158.601	13.12	9,516,048.00	60,000	30,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,231.26160	1,155.921	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			156.46160	168.321	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,422.70760	1,343.547	13.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,398.04960	1,319.335	13.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			113.24960	121.735	13.07	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,333.31570	1,255.807	13.09	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			221.96320	205.376	19.77	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,322.46320	2,392.976	19.77	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,462.98810	1,382.700	13.04	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			113.48810	120.300	13.04	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,537.10200	1,455.879	13.03	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			122.90200	128.479	13.03	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			227.40040	211.690	20.48	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,673.20040	2,744.290	20.48	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,622.51200	1,541.998	13.20	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			134.61200	141.698	13.20	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			246.96760	237.402	21.83	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,089.06760	3,167.102	21.83	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,449.21290	2,517.775	19.89	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,335.90900	1,264.016	13.28	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			224.20900	240.116	13.28	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			310.91290	291.675	19.89	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			761.59050	717.093	15.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			742.69050	786.093	15.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			757.93000	713.621	15.29	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			749.03000	792.621	15.29	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			765.20880	720.585	15.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			736.30880	779.585	15.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			387.44530	364.005	18.81	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,989.04530	2,053.605	18.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			774.11940	730.155	15.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			735.71940	779.755	15.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			770.50520	726.646	15.27	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			742.10520	786.246	15.27	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
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			766.91310	723.164	15.29	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			748.51310	792.764	15.29	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,382.48420	1,310.465	13.25	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			214.08420	230.065	13.25	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			277.87600	275.125	23.40	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,533.67600	3,619.325	23.40	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,709.98410	1,628.527	13.30	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			145.78410	152.727	13.30	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,787.33070	1,706.087	13.38	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			154.03070	161.887	13.38	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			314.36830	308.829	24.89	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,011.06830	4,094.629	24.89	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,862.34250	1,781.543	13.50	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			165.14250	173.443	13.50	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			329.02650	301.961	25.33	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,531.82650	4,593.861	25.33	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			818.65070	817.547	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,033.05070	1,031.947	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			815.48780	814.383	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,039.88780	1,038.783	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			821.83590	820.733	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,026.23590	1,025.133	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,000.27100	955.598	15.40	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			762.37100	806.598	15.40	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,007.87770	962.826	15.35	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			749.97770	793.826	15.35	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,004.06680	959.202	15.38	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			756.16680	800.202	15.38	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			305.20130	286.266	25.24	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,988.30130	5,058.266	25.24	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,941.95930	1,861.556	13.57	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			175.05930	183.557	13.57	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,010.03850	1,929.585	13.64	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			184.03850	192.285	13.64	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			287.67980	267.781	25.13	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,431.67980	5,500.481	25.13	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,086.58530	2,006.438	13.65	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			190.98530	199.238	13.65	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			262.45560	249.892	25.07	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,966.85560	6,042.692	25.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,513.01580	1,451.446	14.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			433.61580	460.446	14.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,507.28860	1,445.874	14.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			437.88860	464.874	14.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,518.76560	1,457.046	14.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			429.36560	456.046	14.08	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,209.70370	1,162.308	15.40	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	19/12/2016	Foreign Exchange Option	13.30	Put			769.70370	810.708	15.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,205.73100	1,158.523	15.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			775.73100	816.923	15.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			237.03690	223.262	24.56	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,307.03690	6,381.662	24.56	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,131.45810	2,050.862	13.54	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			191.45810	199.262	13.54	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,213.68990	1,166.119	15.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			763.68990	804.519	15.38	0.00	0	0
<b>Total \$ / R Option</b>											<b>32,525,525.40</b>	<b>126,000</b>	<b>1,636,050</b>
<b>Total \$ / R</b>											<b>663,308,895.20</b>	<b>175,659</b>	<b>2,357,352</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.61310		12.69840			3,342,471.50	265	988
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.81120		12.89820			1,575,777.60	123	174
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.02760		13.11480			299,634.80	23	79
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.24040		13.32840			92,682.80	7	7
<b>Total \$ / R MAXI Future</b>											<b>5,310,566.70</b>	<b>418</b>	<b>1,248</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			101,820.29500	93,537.330	13.00	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			980.29500	1,227.330	13.00	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			100,861.58800	92,584.361	12.98	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			1,021.58800	1,274.361	12.98	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			99,904.43330	91,633.003	12.96	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			1,064.43330	1,323.003	12.96	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			7,756.99990	8,562.949	13.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			111,731.81160	103,849.756	13.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			7,911.81160	8,729.756	13.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			113,424.58300	105,518.674	13.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			7,604.58300	8,398.674	13.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			112,576.99990	104,682.949	13.13	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			97,763.44320	90,932.989	13.22	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			25,283.44320	27,172.989	13.22	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			97,086.85570	90,279.242	13.23	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			25,606.85570	27,519.242	13.23	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			96,413.04110	89,698.313	13.25	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			25,933.04110	27,938.313	13.25	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			72,149.02200	67,974.242	15.58	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			83,309.02200	87,934.242	15.58	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			71,811.94850	67,654.131	15.60	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			83,971.94850	88,614.131	15.60	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			71,476.40400	67,335.983	15.62	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			84,636.40400	89,295.983	15.62	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R MAXI</b>											<b>5,310,566.70</b>	<b>418</b>	<b>1,248</b>
£ / R	On	14/09/2015	Foreign Exchange Future			19.75710		19.78770			197,571.00	10	28,075
£ / R	On	11/12/2015	Foreign Exchange Future			20.05530		20.08660			0.00	0	4,958
£ / R	On	14/03/2016	Foreign Exchange Future			20.38550		20.41490			0.00	0	405
£ / R	On	13/06/2016	Foreign Exchange Future			20.71110		20.73980			0.00	0	0
<b>Total £ / R Future</b>											<b>197,571.00</b>	<b>10</b>	<b>33,438</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,807.70000	8,777.100	25.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	25.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,800.06920	1,768.670	13.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			12.36920	11.570	13.95	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,641.83960	1,610.498	13.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			14.13960	13.398	13.19	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			892.40010	865.296	10.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			44.70010	48.196	10.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			883.89740	856.802	10.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			46.19740	49.702	10.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			875.43150	848.343	10.53	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			47.73150	51.243	10.53	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			123.23820	102.990	12.44	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			835.53820	845.890	12.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,307.19470	1,276.124	11.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			19.49470	19.024	11.55	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			971.33240	948.070	11.71	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			284.73240	292.770	11.71	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			372.17100	354.789	13.14	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,055.57100	1,069.489	13.14	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,668.82240	1,641.412	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			82.22240	86.112	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,660.09190	1,632.710	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			83.49190	87.410	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,974.11310	1,945.689	11.70	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			47.51310	50.389	11.70	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,677.57080	1,650.127	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			80.97080	84.827	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			503.77190	484.561	12.50	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			747.17190	759.261	12.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,253.08350	2,222.110	12.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			36.48350	36.810	12.24	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,489.68750	1,471.399	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			284.78750	295.899	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,504.23900	1,485.884	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			279.33900	290.383	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,496.95140	1,478.632	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			282.05140	293.132	11.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,102.22350	1,094.268	12.87	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			872.42350	893.168	12.87	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,110.89110	1,102.935	12.85	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			861.09110	881.835	12.85	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,106.55250	1,098.593	12.86	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			866.75250	887.493	12.86	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>100,580</b>
<b>Total £ / R</b>											<b>197,571.00</b>	<b>10</b>	<b>134,018</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10193		0.10275			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10384		0.10452			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10569		0.10653			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	0.11	Call			39.81270	29.427	16.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			764.51270	836.527	16.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,277.80730	1,195.876	16.03	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			2.50730	2.976	16.03	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			361.05880	301.693	13.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			85.75880	108.793	13.14	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,460.80770	1,392.582	12.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			8.70770	8.982	12.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			600.13830	552.604	13.17	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			148.03830	169.004	13.17	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			187.50480	171.277	15.72	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			735.40480	787.677	15.72	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			837.63080	776.998	13.38	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			184.13080	208.098	13.38	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			365.78540	337.894	15.43	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			712.28540	768.994	15.43	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			174.50540	160.272	17.85	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,521.00540	1,591.372	17.85	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			13.92750		14.02240			236,767.50	17	34,326
€ / R	On	21/09/2015	Foreign Exchange Future			13.94590		14.04090			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.03950		14.13550			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.16710		14.26370			0.00	0	36,796
€ / R	On	25/01/2016	Foreign Exchange Future			14.29410		14.39110			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.43610		14.53270			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.70790		14.80560			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.98660		15.08430			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Future</b>											<b>236,767.50</b>	<b>17</b>	<b>74,322</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,035.95750	943.349	12.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			13.55750	15.849	12.43	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,007.32130	914.980	12.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			91.30580	69.219	14.17	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			668.90580	741.719	14.17	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			53.18930	39.813	15.10	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			9.79840	11.366	12.63	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,112.86220	1,019.656	12.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			10.46220	12.156	12.59	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			29.29030	21.672	16.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,256.89030	1,344.172	16.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			28.80920	21.311	16.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			14.92130	17.480	12.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			137.32740	106.230	13.59	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			494.92740	558.730	13.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			5.00180	5.698	13.04	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,132.19840	1,038.866	12.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,266.40920	1,353.811	16.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			930.78930	1,012.313	15.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			29.78040	22.039	16.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,247.38040	1,334.539	16.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,763.78100	1,668.938	14.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			1.38100	1.438	14.34	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,327.40180	1,233.198	13.04	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			171.63540	136.702	13.48	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			470.73540	530.802	13.48	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			168.80960	134.320	13.50	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			477.90960	538.420	13.50	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			73.04060	56.337	14.84	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			882.14060	960.437	14.84	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			174.50670	139.126	13.46	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			463.60670	523.226	13.46	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			282.09890	241.224	13.46	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			496.59890	551.724	13.46	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			143.64500	121.099	14.85	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			928.14500	1,001.599	14.85	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			288.86580	247.227	13.41	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			483.36580	537.727	13.41	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			285.46200	244.208	13.44	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			489.96200	544.708	13.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,315.69540	3,219.136	16.51	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.99540	2.036	16.51	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,278.07860	1,190.098	12.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			64.37860	72.998	12.46	0.00	0	6,682

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	13.90	Call			642.84790	580.334	12.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			279.14790	313.234	12.74	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			74.78180	66.442	18.29	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,311.08180	2,399.342	18.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			238.87250	211.910	14.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			965.17250	1,034.810	14.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			236.81960	210.075	14.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			973.11960	1,042.975	14.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			234.78640	208.258	14.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			981.08640	1,051.158	14.86	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			363.21220	330.637	14.47	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			892.11220	956.537	14.47	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			452.96250	413.276	13.86	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			681.86250	739.176	13.86	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			449.61210	410.187	13.88	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			688.51210	746.087	13.88	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			382.27600	348.149	14.33	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			841.17600	904.049	14.33	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			456.33530	416.393	13.84	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			675.23530	732.293	13.84	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,995.47760	2,076.348	17.18	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,577.34800	1,490.252	12.31	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			94.64800	104.152	12.31	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,449.90360	1,366.983	12.32	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			117.20360	130.883	12.32	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			971.56710	1,035.512	14.72	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			965.11760	900.145	12.51	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			282.41760	314.045	12.51	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			246.38550	229.268	16.90	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,863.68550	1,943.168	16.90	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			228.17760	212.448	17.18	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			349.89880	386.283	12.79	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			861.59460	801.977	12.82	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			358.89460	395.877	12.82	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			497.32380	461.662	14.42	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			864.62380	925.562	14.42	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			454.26710	421.612	14.72	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			883.72320	822.913	12.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			341.02320	376.813	12.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			878.14540	817.632	12.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			345.44540	381.532	12.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			872.59880	812.383	12.79	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			631.18250	595.637	14.94	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,065.58250	1,127.737	14.94	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			628.29470	592.915	14.96	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			437.00210	477.911	13.03	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,072.69470	1,135.015	14.96	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	13/06/2016	Foreign Exchange Option	15.26	Call			625.41830	590.203	14.98	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,079.81830	1,142.303	14.98	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			460.89380	435.596	16.27	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,615.29380	1,687.695	16.27	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,042.60210	985.811	13.03	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			989.47980	945.228	14.52	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			855.17980	908.628	14.52	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			985.72710	941.637	14.54	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			861.42710	915.037	14.54	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			993.24490	948.837	14.50	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			848.94490	902.237	14.50	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>294,040</b>
<b>Total € / R</b>											<b>236,767.50</b>	<b>17</b>	<b>368,362</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.20800		9.24950			0.00	0	2,544
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.31070		9.35230			0.00	0	8,628
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.42760		9.46870			9,427,600.00	1,000	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.54590		9.58550			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>9,427,600.00</b>	<b>1,000</b>	<b>13,047</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,094.38720	1,135.213	15.21	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.78220	3.128	15.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,104.28220	1,145.128	15.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.68040	3.046	15.30	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,114.18040	1,155.046	15.30	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.88720	3.213	15.21	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.08990	3.126	16.92	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,104.87210	2,063.300	17.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.57210	2.600	17.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,055.11890	2,013.551	17.15	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.81890	2.851	17.15	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,005.38990	1,963.826	16.92	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			366.00820	345.947	12.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			387.30820	408.347	12.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			362.02200	342.165	12.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			393.32200	414.565	12.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			358.07800	338.424	12.65	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			399.37800	420.824	12.65	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			807.97680	834.175	14.12	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			301.00850	287.790	14.14	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			815.50850	841.890	14.14	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			305.96510	292.382	14.09	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			800.46510	826.482	14.09	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			303.47680	290.075	14.12	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
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>											<b>9,427,600.00</b>	<b>1,000</b>	<b>13,047</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.77510		9.77720			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.92390		9.92630			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			248.42730	234.746	11.38	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			111.22730	99.646	11.38	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			242.41070	228.626	11.38	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			115.21070	103.526	11.38	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			236.48720	222.605	11.39	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			119.28720	107.505	11.39	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			129.38710	122.811	13.53	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			703.08710	698.911	13.53	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			127.59080	121.073	13.56	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			711.29080	707.173	13.56	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			131.21280	124.576	13.50	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			694.91280	690.676	13.50	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>0</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			188.09180		212.71970			0.00	0	24,000
<b>Total CF CANDO CAGH Future</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			52.70970	28.082		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			52.72970	28.102		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			52.71970	28.092		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.00	0	0
<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	On	06/08/2015	Foreign Exchange Future			56.93150		35.69420			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	On	06/08/2015	Foreign Exchange Option	67.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Put			32.29580	11.058		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Put			32.30580	11.068		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Call			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
CF CANDCO On 06/08/2015 Foreign Exchange Option	68.01	Put			32.31580	11.078		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			13.11160		13.16790			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.36170		13.41980			0.00	0	7,229
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>8,811</b>
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			477.43010	415.407	11.75	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			99.53010	93.807	11.75	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			470.37700	408.573	11.77	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			102.47700	96.974	11.77	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			463.38180	401.808	11.79	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			105.48180	100.208	11.79	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			261.69190	234.582	14.83	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			851.89190	882.882	14.83	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			266.50290	238.979	14.79	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			836.70290	867.279	14.79	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			264.08730	236.785	14.81	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			844.28730	875.085	14.81	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>8,811</b>
CNH / R On 14/09/2015 Foreign Exchange Future			2.02170		2.03580			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.03980		2.05390			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			222.93080	254.163	12.23	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			518.97910	417.710	12.34	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			260.97910	300.710	12.34	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			646.89310	533.919	12.29	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			188.89310	216.919	12.29	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			580.93080	471.163	12.23	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Call			892.84440	792.542	12.88	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Put			453.84440	494.542	12.88	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Call			1,014.44450	907.058	12.83	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Put			375.44450	409.058	12.83	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Call			952.43370	848.531	12.85	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Put			413.43370	450.531	12.85	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/09/2015	Foreign Exchange Future			1.86860		1.88280			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.90310		1.91750			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			1,457.34730	1,322.924	14.52	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			29.34730	36.924	14.52	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,365.49500	1,230.637	14.33	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			37.49500	44.637	14.33	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,275.39950	1,142.389	14.34	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			47.39950	56.389	14.34	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			346.16700	298.852	14.28	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,171.16700	1,267.852	14.28	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			323.59430	278.449	14.42	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,248.59430	1,347.449	14.42	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			370.42410	320.614	14.13	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,095.42410	1,189.614	14.13	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			0.12290		0.12300			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12250		0.12210			0.00	0	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12160		0.12190			0.00	0	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,973</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,973</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06190		0.06220			0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05870		0.05870			0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05610		0.05620			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>94,200</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>94,200</b>
NZ\$ / R	On	11/08/2015	Foreign Exchange Future			8.37080		8.41580			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.39510		8.44040			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.47150		8.51810			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.56090		8.60680			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Call			84.24750	60.450	11.74	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Put			68.44750	89.650	11.74	0.00	0	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Call			79.37010	56.576	11.80	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Put			73.57010	95.776	11.80	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Call			74.70270	52.902	11.86	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
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Put			78.90270	102.102	11.86	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Call			70.24100	49.423	11.91	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Put			84.44100	108.623	11.91	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			7.93810	5.180	12.18	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			657.53810	700.081	12.18	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			7.60320	4.940	12.21	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			667.20320	709.840	12.21	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			7.28280	4.712	12.25	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			676.88280	719.612	12.25	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			80.26870	70.118	12.95	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			652.16870	688.618	12.95	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			78.83240	68.858	12.99	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			660.73240	697.358	12.99	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			77.42260	67.621	13.02	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			669.32260	706.121	13.02	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			173.52470	159.630	13.64	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			706.72470	738.730	13.64	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			171.53990	157.788	13.67	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			714.73990	746.888	13.67	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			169.58160	155.971	13.70	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			722.78160	755.071	13.70	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			1.10420		1.10430			0.00	0	700
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10580		1.10590			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10810		1.10810			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>700</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>700</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,219.84000		22,364.19000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.50850		4.53040			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.46980		4.49060			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			64.58610	55.410	15.00	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			144.18610	156.910	15.00	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			71.90160	62.110	14.97	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			131.50160	143.610	14.97	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			68.16950	58.687	14.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			137.76950	150.187	14.99	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			156.55670	144.206	14.18	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			155.95670	164.406	14.18	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			151.39380	139.703	14.19	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			160.79380	169.903	14.19	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			146.86660	135.302	14.19	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			166.26660	175.502	14.19	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			1.61370		1.62320			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.57090		1.57430			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>645 955 875.00</b>	<b>51,104</b>	<b>987,493</b>
<b>Total Options</b>											<b>32 525 525.40</b>	<b>126,000</b>	<b>2,038,670</b>
<b>Grand Total:</b>											<b>678,481,400.40</b>	<b>177,104</b>	<b>3,026,163</b>