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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/06/2015 Foreign Exchange Future			12.20010		12.09590			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.20010		12.09810			0.00	0	4,394
\$ / R On 29/06/2015 Foreign Exchange Future			12.20670		12.10470			0.00	0	0
\$ / R On 30/06/2015 Foreign Exchange Future			12.20890		12.10690			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.21330		12.11110			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.22160		12.11960			0.00	0	400
\$ / R On 07/07/2015 Foreign Exchange Future			12.22370		12.15100			0.00	0	0
\$ / R On 13/07/2015 Foreign Exchange Future			12.23620		12.13440			208,015.40	17	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.25080		12.14910			0.00	0	3,096
\$ / R On 29/07/2015 Foreign Exchange Future			12.26980		12.16820			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.30030		12.19790			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.32860		12.22550			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.33080		12.22770			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.33300		12.22980			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.34170		12.23840			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.36360		12.25990			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.37240		12.26850			279,220,323.20	22,568	606,420
\$ / R On 28/09/2015 Foreign Exchange Future			12.40290		12.29860			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.40720		12.30290			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.46750		12.36310			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.52770		12.42340			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	08/12/2015	Foreign Exchange Future			12.55570		12.45140			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.56220		12.45780			164,929,123.80	13,129	125,610
\$ / R	On	21/12/2015	Foreign Exchange Future			12.58370		12.47930			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.66640		12.56150			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.70250		12.59710			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.73180		12.62600			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.76560		12.65940			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.77240		12.66600			0.00	0	6,976
\$ / R	On	29/03/2016	Foreign Exchange Future			12.80620		12.69980			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.87210		12.76430			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.94520		12.83560			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			12.96870		12.85860			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.97580		12.86550			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.98520		12.87470			0.00	0	3,500
\$ / R	On	28/06/2016	Foreign Exchange Future			13.02030		12.90860			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.08180		12.97070			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.14550		13.03500			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			13.19640		13.08640			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.21550		13.10570			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.27490		13.16560			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.34490		13.23630			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.37890		13.27060			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.38950		13.28130			0.00	0	0
<b>Total \$ / R Future</b>											<b>444,357,462.40</b>	<b>35,714</b>	<b>776,779</b>
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			188.79180	281.961	16.89	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			12.89180	1.861	16.89	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,298.10170	1,400.100	29.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.00170	0.000	29.18	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			948.15140	1,050.118	28.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.05140	0.018	28.42	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			4.42280	6.832	16.62	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			366.32280	266.732	16.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.17230	0.119	87.01	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,782.07230	3,680.019	87.01	0.00	0	0
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Call			9.05150	15.325	14.04	0.00	0	2,000
\$ / R	On	29/06/2015	Foreign Exchange Option	12.45	Put			354.35150	258.625	14.04	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			481.35970	580.413	16.31	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			4.45970	1.513	16.31	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			38.51750	57.437	13.75	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			257.41750	174.137	13.75	0.00	0	10,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			9.57970	13.619	15.29	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			498.47970	400.319	15.29	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			331.99160	422.607	15.10	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			20.89160	9.307	15.10	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			120.48630	172.425	13.22	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			130.88630	80.825	13.22	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			45.65980	64.434	13.86	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			306.05980	222.834	13.86	0.00	0	0
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Call			0.00000	166.489	13.26	2,497,335.00	15,000	15,000
\$ / R	On	07/07/2015	Foreign Exchange Option	12.15	Put			0.00000	92.789	13.26	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			150.15430	201.962	13.09	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			155.75430	105.762	13.09	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			162.86540	210.806	13.06	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			193.76540	140.006	13.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			63.13750	76.971	14.96	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			604.93750	517.172	14.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			36.88840	43.691	16.07	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			838.68840	743.891	16.07	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.01710	0.024	23.49	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,981.81710	3,880.224	23.49	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,369.81400	1,470.766	15.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			1.61400	0.966	15.89	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,023.84630	1,123.307	14.55	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			5.64630	3.507	14.55	0.00	0	250
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			222.82090	266.579	13.28	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			274.92090	216.279	13.28	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			180.86110	210.610	14.01	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			455.36110	382.010	14.01	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			302.33030	355.200	13.23	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			246.83030	196.600	13.23	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			75.01660	85.043	16.13	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			957.31660	864.243	16.13	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			5.06930	5.655	29.41	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,275.26930	4,172.655	29.41	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,436.04780	1,537.390	14.82	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			6.24780	4.390	14.82	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,096.27630	1,193.985	13.67	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			16.47630	10.985	13.67	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			93.10730	106.310	15.60	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			833.30730	743.310	15.60	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			264.97980	309.162	13.47	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			326.57980	267.462	13.47	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			361.44040	418.157	13.43	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			261.54040	214.557	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,095.95490	1,193.778	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			27.45490	21.378	13.71	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			835.99600	927.786	13.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			57.49600	45.386	13.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,284.68400	1,385.267	14.13	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			15.45290	12.283	14.19	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			26.43010	29.182	21.11	0.00	0	22,320

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,337.93010	2,236.782	21.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,714.27020	1,816.969	15.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			5.77020	4.569	15.37	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,774.78410	1,676.062	19.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			33.14880	36.845	20.15	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,064.64880	1,964.445	20.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,674.84440	1,777.425	15.26	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			6.34440	5.025	15.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,303.95290	1,404.683	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			986.95280	897.900	16.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			94.04320	107.061	16.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			1,075.54320	984.661	16.53	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.93090	1.101	29.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,232.43090	6,128.701	29.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			43.28410	48.462	19.12	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			908.65650	821.482	15.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			115.78280	132.288	15.90	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			917.28280	829.888	15.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			29.28330	32.431	20.67	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,210.78330	2,110.031	20.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			105.45280	120.300	16.18	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			692.41850	613.122	15.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			141.93620	163.081	15.33	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			773.43620	690.681	15.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			79.60150	90.313	17.05	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,211.10150	1,117.913	17.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			117.15650	133.882	15.86	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			554.77660	481.923	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			183.17210	211.194	14.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			614.67210	538.794	14.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			111.77390	127.637	16.00	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			943.27390	855.237	16.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			160.91850	185.522	15.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			402.38570	339.240	13.81	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			257.11690	295.953	13.93	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			428.61690	363.553	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			125.80950	143.923	15.65	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			857.30950	771.523	15.65	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			203.27660	234.323	14.48	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			284.63410	236.149	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			338.56360	392.384	13.51	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			300.06360	249.984	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			171.66670	197.929	14.87	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			653.16670	575.529	14.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			270.88570	311.640	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			227.53670	185.472	13.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			405.03460	465.798	13.35	0.00	0	40

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	12.10	Put			236.53460	193.398	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			237.74560	273.832	14.11	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			469.24560	401.432	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			353.13410	408.549	13.47	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			123.33240	95.755	12.99	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			462.12780	528.225	13.23	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			193.62780	155.825	13.23	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			308.49410	356.470	13.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			339.99410	284.070	13.59	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			416.03670	477.872	13.33	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			74.55680	59.233	13.14	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			726.56870	814.499	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			78.06870	62.099	13.12	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			388.92130	448.079	13.39	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			250.42130	205.679	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			591.83240	668.155	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			58.89710	46.519	13.29	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			818.82810	910.075	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			60.32810	47.675	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			438.66610	502.636	13.28	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			210.16610	170.236	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			743.05680	831.633	13.14	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			30.54340	23.821	13.65	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,013.32470	1,109.618	13.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			34.82470	27.218	13.58	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			627.40080	706.117	12.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			108.90080	83.717	12.93	0.00	0	1,585
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			827.39710	918.919	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			16.18400	12.867	14.13	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,123.82020	1,222.094	13.75	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			25.32020	19.694	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			793.29540	883.693	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			64.79540	51.293	13.23	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,059.04340	1,156.221	13.65	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			13.21300	14.953	28.47	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,514.61300	4,412.053	28.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			954.41390	1,047.979	13.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			55.81390	45.079	13.48	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			117.36540	132.968	16.53	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			30.60490	24.412	13.77	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,088.76540	1,000.068	16.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			59.01900	66.128	18.92	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,760.41900	1,663.228	18.92	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,512.35360	1,614.311	14.63	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			13.75360	11.412	14.63	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,179.20490	1,277.312	13.77	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			201.01750	229.083	15.08	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	30/09/2015	Foreign Exchange Option	12.80	Put			698.11750	621.883	15.08	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			138.82050	152.902	17.30	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,335.72050	1,245.402	17.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			24.13230	27.022	27.73	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,641.03230	4,539.522	27.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,586.52920	1,686.735	14.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			23.42920	19.235	14.52	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,257.97040	1,354.155	13.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			44.87040	36.655	13.73	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,330.52630	1,425.115	13.69	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			57.12630	47.416	13.69	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			154.56690	166.971	17.95	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,581.16690	1,489.271	17.95	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			29.34000	30.421	27.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,055.94000	4,952.721	27.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,656.72870	1,754.822	14.47	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			33.32870	27.122	14.47	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			534.03020	586.158	13.97	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			422.63020	370.458	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.69460	2.744	26.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,314.89460	8,210.544	26.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			97.82430	101.785	20.76	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,610.02430	2,509.585	20.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			93.66520	92.417	24.47	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,435.86520	3,330.217	24.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			204.40270	220.123	17.35	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,406.60270	1,317.923	17.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			75.99050	79.718	26.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,118.19050	4,017.518	26.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			103.41610	108.732	20.43	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,485.61610	2,386.532	20.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			0.00000	263.033	16.65	341,942.38	1,300	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			0.00000	1,100.833	16.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			97.52160	100.278	20.84	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,639.72160	2,538.078	20.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			227.12270	245.348	16.92	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,269.32270	1,183.148	16.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			311.52780	339.357	15.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			903.72780	827.157	15.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			132.46750	140.779	19.21	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,044.66750	1,948.579	19.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			279.52580	303.507	16.11	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,021.72580	941.307	16.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			453.52700	495.581	14.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			555.72700	493.381	14.42	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			236.50810	255.769	16.76	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,218.70810	1,133.569	16.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			323.35050	352.408	15.58	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			865.55050	790.208	15.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			661.05940	722.688	13.51	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			303.25940	260.488	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			300.37410	326.873	15.84	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			942.57410	864.673	15.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			0.00000	666.668	13.71	666,668.20	1,000	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			0.00000	304.468	13.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			746.29740	813.938	13.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			238.49740	201.738	13.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			449.97560	491.692	14.45	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			562.17560	499.492	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			694.11210	758.140	13.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			276.31210	235.940	13.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			880.38390	958.199	13.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			172.58390	145.999	13.18	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			634.56160	694.200	13.61	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			326.76160	282.000	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			776.65550	846.299	13.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			218.85550	184.099	13.12	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,155.79580	1,242.640	13.33	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			97.99580	80.440	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			716.91700	782.550	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			259.11700	220.350	13.31	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			986.64760	1,068.324	13.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			138.84760	116.124	13.24	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,555.88350	1,652.051	14.14	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			48.08350	39.851	14.14	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			843.80820	920.169	13.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			186.00820	157.969	13.16	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,509.43930	1,605.149	14.03	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			51.63930	42.949	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,326.32610	1,419.955	13.60	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			68.52610	57.755	13.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			0.00000	1,076.385	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			0.00000	114.185	13.25	91,348.16	800	800
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,310.48360	3,414.317	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.68360	2.117	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,260.74260	3,364.514	17.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.94260	2.314	17.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,211.02480	3,314.727	17.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			3.22480	2.527	17.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			165.06570	175.743	18.56	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,835.76570	1,742.043	18.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			32.74890	35.427	26.90	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,423.44890	5,321.727	26.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,721.15610	1,817.966	14.42	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	10.80	Put			41.85610	34.266	14.42	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,406.17890	1,499.868	13.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			66.87890	56.168	13.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,397.09530	1,490.677	13.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			67.79530	56.977	13.68	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			434.95730	468.148	15.39	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			843.45730	771.748	15.39	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			398.35230	428.056	15.74	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			946.85230	871.656	15.74	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			188.38140	197.673	19.09	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			2,106.88140	2,011.273	19.09	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			968.15840	1,045.226	13.17	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			206.65840	178.825	13.17	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			158.54150	155.410	21.36	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,961.44150	2,852.910	21.36	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,158.07450	1,239.356	13.13	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			160.97450	136.856	13.13	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,042.91210	1,120.506	13.16	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			216.91210	188.706	13.16	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			197.39170	204.718	19.68	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,411.39170	2,312.918	19.68	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			684.86460	734.425	14.26	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			555.46460	498.825	14.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,169.01950	2,072.644	19.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,699.15370	1,793.018	13.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			83.15370	70.618	13.66	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,272.69240	1,355.231	12.99	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			156.69240	132.831	12.99	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			334.55210	291.077	13.28	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,087.95470	1,165.356	13.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			221.95470	192.956	13.11	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			22.15630	23.047	25.77	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,586.15630	7,480.647	25.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			245.01950	255.044	19.00	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			303.18040	266.060	13.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			187.79760	184.928	22.36	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,271.79760	3,162.528	22.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			181.99740	180.807	25.36	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,015.99740	3,908.407	25.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			890.55210	953.476	13.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			230.87120	201.247	13.13	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			327.32830	344.429	17.55	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,601.32830	1,512.029	17.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			276.15880	289.110	18.38	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,920.15880	1,826.710	18.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			929.18040	998.460	13.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			268.94840	236.808	13.18	0.00	0	1,000



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	12.05	Call			923.56030	991.851	13.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			307.56030	269.451	13.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			917.97760	985.265	13.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			311.97760	272.865	13.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,066.87120	1,143.647	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,011.82220	1,086.922	13.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			255.82220	224.522	13.17	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			984.94840	1,059.208	13.18	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			209.81680	215.378	20.36	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,760.01680	2,659.178	20.36	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,126.45280	1,204.089	13.13	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			226.65280	197.889	13.13	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,198.45780	1,276.443	13.12	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			234.15780	204.343	13.12	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			238.05180	237.987	21.56	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			3,133.75180	3,025.887	21.56	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			269.78480	266.018	22.89	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,564.18480	3,450.818	22.89	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,277.20640	1,354.268	13.07	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			241.60640	209.068	13.07	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,882.46850	2,779.559	20.50	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,043.92260	1,114.731	13.47	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			385.32260	346.031	13.47	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			291.06850	298.259	20.50	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			630.56650	669.798	15.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,065.06650	993.998	15.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			627.84040	666.858	16.00	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,072.34040	1,001.058	16.00	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			633.30930	672.750	15.96	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,057.80930	986.950	15.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			347.68190	363.269	19.43	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,402.98190	2,308.069	19.43	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			641.56610	681.331	15.95	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,056.86610	986.131	15.95	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			638.81170	678.361	15.97	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,064.11170	993.161	15.97	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			636.07410	675.410	16.00	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,071.37410	1,000.210	16.00	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,084.48910	1,157.193	13.43	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			369.78910	331.993	13.43	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			305.16560	304.398	24.40	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			4,016.56560	3,904.098	24.40	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,355.08400	1,432.558	12.99	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			246.48400	212.258	12.99	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,424.79510	1,499.697	12.98	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			254.09510	217.897	12.98	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			300.38740	320.194	25.38	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	27/07/2016	Foreign Exchange Option	17.13	Put			4,459.68740	4,368.394	25.38	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,495.21930	1,573.280	13.09	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			260.21930	227.780	13.09	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			270.54960	284.899	25.01	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,935.54960	4,839.399	25.01	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			857.53720	856.479	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,071.93720	1,070.879	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			854.42110	853.361	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,078.82110	1,077.761	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			860.67530	859.618	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,065.07530	1,064.018	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			841.35280	883.211	15.94	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,064.95280	996.811	15.94	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			847.59940	889.867	15.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,051.19940	983.467	15.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			844.46500	886.531	15.92	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,058.06500	990.131	15.92	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			258.07330	204.153	23.00	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,402.37330	5,238.653	23.00	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,568.95510	1,649.269	13.10	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			263.25510	233.769	13.10	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,635.70870	1,712.107	13.07	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			270.10870	237.207	13.07	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			235.74180	186.901	22.86	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,840.14180	5,682.001	22.86	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,714.42010	1,793.299	13.22	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			278.12010	248.399	13.22	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			221.40670	226.907	24.55	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,385.10670	6,282.007	24.55	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,257.11360	1,311.728	14.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			636.51360	582.828	14.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,252.86410	1,306.810	14.30	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			642.26410	587.910	14.30	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,261.38540	1,316.661	14.27	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			630.78540	577.761	14.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,031.61750	1,070.543	15.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,050.31750	981.043	15.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,028.21360	1,067.299	15.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,056.91360	987.799	15.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			198.99350	201.021	24.03	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,727.69350	6,621.521	24.03	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,753.70340	1,836.082	13.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			272.40340	246.582	13.11	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,034.70200	1,073.804	15.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,043.40200	974.304	15.76	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>										<b>3,597,293.74</b>	<b>18,100</b>	<b>1,409,548</b>
<b>Total \$ / R</b>										<b>447,954,756.14</b>	<b>53,814</b>	<b>2,186,327</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.37240		12.26850			692,854.40	56	747
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.56220		12.45780			25,124.40	2	74
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.77240		12.66600			63,862.00	5	36
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			12.98520		12.87470			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>781,840.80</b>	<b>63</b>	<b>857</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			67,166.33580	75,546.748	13.02	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			9,316.33580	7,306.748	13.02	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			66,416.85810	74,715.769	13.00	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			9,566.85810	7,475.769	13.00	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			65,672.03350	73,888.178	12.99	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			9,822.03350	7,648.178	12.99	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			80,164.88330	87,548.686	13.13	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			20,384.88330	17,328.686	13.13	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			81,509.08060	89,026.320	13.14	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			19,729.08060	16,806.320	13.14	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			80,799.55120	88,285.884	13.14	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			20,019.55120	17,065.884	13.14	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			75,181.34200	80,570.685	13.92	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			47,581.34200	42,330.685	13.92	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			74,730.26050	80,088.763	13.95	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			48,130.26050	42,848.763	13.95	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			74,282.54560	79,610.322	13.97	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			48,682.54560	43,370.322	13.97	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			60,196.41140	63,863.021	16.28	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			116,726.41140	109,343.021	16.28	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			59,945.05800	63,591.703	16.31	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			117,475.05800	110,071.703	16.31	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			59,695.23230	63,322.517	16.33	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			118,225.23230	110,802.517	16.33	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>781,840.80</b>	<b>63</b>	<b>857</b>
£ / R	On 14/09/2015	Foreign Exchange Future			19.45490		19.40260			27,742,687.40	1,426	27,071
£ / R	On 11/12/2015	Foreign Exchange Future			19.74270		19.69110			0.00	0	11,243
£ / R	On 14/03/2016	Foreign Exchange Future			20.06470		20.01170			200,647.00	10	1,075
£ / R	On 13/06/2016	Foreign Exchange Future			20.39340		20.33620			0.00	0	0
<b>Total £ / R Future</b>										<b>27,943,334.40</b>	<b>1,436</b>	<b>39,389</b>
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,422.60000	8,474.900	22.60	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	10.98	Put			0.00000	0.000	22.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,473.64220	1,517.595	13.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			71.04220	62.695	13.27	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,332.48750	1,374.329	13.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			284.14720	257.552	12.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			164.59310	167.298	14.09	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,261.99310	1,212.398	14.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,049.12280	1,083.517	12.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			146.52280	128.617	12.62	0.00	0	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			89.88750	79.429	13.06	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			739.40290	765.489	12.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			276.80290	250.589	12.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			733.05890	758.956	12.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			280.45890	254.056	12.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			726.74720	752.452	12.69	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,435.28400	1,468.181	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			244.18400	225.481	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,427.83560	1,460.634	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			246.73560	227.934	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			507.05780	516.895	14.18	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,474.11880	1,429.044	14.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,940.27810	1,979.396	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			119.17810	106.696	12.87	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,145.95780	1,104.195	14.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,699.51870	1,735.846	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			168.41870	153.146	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,442.75160	1,475.752	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			241.65160	223.052	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			395.21880	401.743	14.73	0.00	0	18,900
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,352.25150	1,376.577	13.05	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			530.55150	501.877	13.05	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,346.55810	1,370.771	13.06	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			534.85810	506.072	13.06	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,340.88440	1,364.992	13.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			539.18440	510.292	13.07	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,078.89090	1,093.837	14.18	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,232.69090	1,190.437	14.18	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,075.34580	1,090.229	14.20	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,239.14580	1,196.829	14.20	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,071.82250	1,086.635	14.21	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,245.62250	1,203.235	14.21	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>27,943,334.40</b>	<b>1,436</b>	<b>139,269</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10000		0.09967			0.00	0	20

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 Future			0.10168		0.10136			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10364		0.10332			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>4,318</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			973.97800	1,006.192	11.79	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			6.77800	6.292	11.79	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			211.86120	221.181	11.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			244.66120	221.281	11.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			34.03200	33.682	15.22	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,066.83200	1,033.782	15.22	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,175.47520	1,201.113	12.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			39.37520	32.913	12.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			444.92230	452.322	13.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			308.82230	284.122	13.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			162.24730	160.098	15.99	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,026.14730	991.898	15.99	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			661.32860	673.282	13.55	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			329.02860	308.782	13.55	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			312.62050	313.661	15.89	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			980.32050	949.161	15.89	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			161.06030	158.542	18.16	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,828.76030	1,794.042	18.16	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>4,318</b>
€ / R	On	14/09/2015	Foreign Exchange Future			13.85830		13.99710			14,260,190.70	1,029	46,781
€ / R	On	21/09/2015	Foreign Exchange Future			13.87680		14.01560			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.96900		14.10930			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.09150		14.23430			0.00	0	34,824
€ / R	On	25/01/2016	Foreign Exchange Future			14.21630		14.36100			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.35700		14.50250			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.63290		14.77830			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.89870		15.04860			0.00	0	0
<b>Total € / R Future</b>											<b>14,260,190.70</b>	<b>1,029</b>	<b>84,605</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,039.50370	914.761	12.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			106.93460	89.932	15.39	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			33.46770	44.938	12.54	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			155.03900	128.657	14.53	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			757.93900	870.357	14.53	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			71.35750	60.663	16.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,324.25750	1,452.363	16.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,315.06040	1,443.025	16.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			42.40370	56.461	12.40	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,012.56090	888.679	12.36	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	13.03	Put			45.46090	60.379	12.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			70.56510	60.011	16.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,333.46510	1,461.710	16.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			7.79970	9.877	13.67	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,317.50930	1,186.170	12.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			20.40930	27.870	12.81	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,130.56770	1,003.238	12.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,009.83460	1,131.632	15.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			72.16040	61.325	16.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,744.89970	1,608.177	13.67	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			238.02900	199.645	13.89	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			562.42900	662.845	13.89	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			235.12750	197.201	13.91	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			569.52750	670.401	13.91	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			128.87360	109.583	15.22	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			963.27360	1,082.783	15.22	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			240.96270	202.118	13.87	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			555.36270	655.318	13.87	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			340.14460	295.636	13.96	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			580.84460	676.636	13.96	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			198.16420	173.394	15.29	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,008.86420	1,124.394	15.29	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			346.77220	301.419	13.92	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			567.47220	662.419	13.92	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			343.44240	298.512	13.94	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			574.14240	669.512	13.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			291.84330	261.689	15.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,047.54330	1,160.189	15.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,288.85450	3,146.064	15.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			4.55450	4.564	15.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,281.09020	1,158.438	12.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			96.79020	116.938	12.50	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			287.69620	258.001	15.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,063.39620	1,176.501	15.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			676.90870	601.785	13.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			342.60870	410.285	13.09	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			112.52270	101.658	18.67	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,378.22270	2,510.158	18.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			289.76090	259.837	15.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,055.46090	1,168.337	15.35	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			417.09260	378.229	15.05	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			976.09260	1,081.929	15.05	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			503.20860	455.648	14.41	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			762.20860	859.348	14.41	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			500.01960	452.776	14.43	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			769.01960	866.476	14.43	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			435.51330	394.751	14.90	0.00	0	1,000

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	14.85	Put			924.51330	1,028.451	14.90	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			506.41660	458.538	14.39	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			755.41660	852.238	14.39	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			390.68490	457.652	12.96	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			898.01190	819.919	12.98	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			395.51190	462.919	12.98	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			892.87350	815.211	13.00	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			400.37350	468.211	13.00	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			903.18490	824.652	12.96	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			670.00170	626.959	15.34	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,134.47990	1,236.624	15.32	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			667.23340	624.409	15.36	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,148.93340	1,251.509	15.36	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,141.70170	1,244.059	15.34	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			507.31470	476.608	16.68	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,689.01470	1,803.708	16.68	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,063.55670	989.512	13.27	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			485.25670	556.612	13.27	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			672.77990	629.524	15.32	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,008.81830	950.342	14.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			920.21830	1,011.642	14.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,015.91350	957.356	14.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			907.31350	998.656	14.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,012.36030	953.844	14.76	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			913.76030	1,005.144	14.76	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>123,040</b>
<b>Total € / R</b>											<b>14,260,190.70</b>	<b>1,029</b>	<b>207,645</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.51600		9.47570			0.00	0	1,775
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.61760		9.57820			0.00	0	8,678
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.73550		9.69550			0.00	0	1,000
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.85930		9.81740			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>11,453</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			899.56890	859.563	14.19	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			34.50000	34.770	14.21	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			908.80000	868.770	14.21	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			33.74730	33.995	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			918.04730	877.995	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			35.26890	35.563	14.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.40460	5.071	17.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,332.78800	2,371.868	18.26	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.58800	4.268	18.26	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,283.17980	2,322.252	18.07	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.97980	4.652	18.07	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	11/12/2015	Foreign Exchange Option	7.35	Call			2,233.60460	2,272.670	17.88	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			530.43000	547.518	12.65	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			324.93000	302.018	12.65	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			525.23720	542.174	12.66	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			329.73720	306.674	12.66	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			520.08390	536.873	12.68	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			334.58390	311.373	12.68	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			687.56540	657.166	13.44	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			411.25630	423.014	13.40	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			673.85630	643.714	13.40	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			408.09740	419.724	13.42	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			680.69740	650.424	13.42	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			404.96540	416.466	13.44	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total AU\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>11,453</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.01690		9.98220			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.15990		10.12500			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>2,836</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			434.49780	466.339	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			92.29780	89.440	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			427.32440	458.998	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			95.12440	92.098	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			420.21290	451.713	12.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			98.01290	94.813	12.33	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			216.65090	228.219	13.26	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			591.65090	568.319	13.26	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			214.02040	225.445	13.29	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			599.02040	575.546	13.29	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			219.31460	231.027	13.24	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			584.31460	561.127	13.24	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>2,836</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			101.83020		87.20870			0.00	0	24,000
<b>Total CF CANDCO CAGH Future</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			72.78130	58.160		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			72.79130	58.170		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	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 CANDCOn 14/09/2015 Foreign Exchange Option	160.01	Put			72.80130	58.180		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>
CHF / R On 14/09/2015 Foreign Exchange Future			13.28550		13.41570			0.00	0	1,627
CHF / R On 11/12/2015 Foreign Exchange Future			13.54140		13.67740			0.00	0	7,188
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>8,815</b>
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			731.70720	635.008	13.30	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			106.00720	139.508	13.30	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			724.17230	628.012	13.30	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			108.47230	142.512	13.30	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			716.68010	621.059	13.31	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			110.98010	145.559	13.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			417.06350	377.055	15.27	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			729.66350	825.655	15.27	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			413.92890	374.242	15.29	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			736.52890	832.842	15.29	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			410.81930	371.455	15.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			743.41930	840.055	15.31	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>8,815</b>
CNH / R On 14/09/2015 Foreign Exchange Future			1.98240		1.96640			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.00230		1.98630			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	2.01	Put			760.32450	656.176	13.33	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			392.05530	459.945	13.16	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			628.05530	535.945	13.16	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			356.78160	416.504	13.19	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			692.78160	592.504	13.19	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			324.32450	380.176	13.33	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Call			722.95250	798.536	13.50	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Put			759.95250	675.536	13.50	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Call			679.96330	751.364	13.54	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Put			816.96330	728.364	13.54	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Call			642.25800	709.798	13.65	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Put			879.25800	786.798	13.65	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			1.85950		1.87960			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.89270		1.91370			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			1,467.87640	1,293.207	13.87	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			71.87640	98.207	13.87	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,378.84430	1,207.649	13.72	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			82.84430	112.649	13.72	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,291.91470	1,125.164	13.63	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			95.91470	130.164	13.63	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			397.44180	342.009	13.73	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,160.44180	1,315.009	13.73	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			370.31710	319.065	13.82	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,233.31710	1,392.065	13.82	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			346.60240	298.281	13.93	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,309.60240	1,471.281	13.93	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			0.12300		0.12210			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12260		0.12200			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12280		0.12140			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			0.05960		0.05900			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05790		0.05770			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05690		0.05650			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.35450		8.33130			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.41160		8.38770			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.48160		8.45850			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.56590		8.54280			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			1.38940	1.384	16.42	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			460.08940	436.884	16.42	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			1.22760	1.216	16.42	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			469.92760	446.716	16.42	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			1.08300	1.067	16.42	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	01/07/2015	Foreign Exchange Option	8.81	Put			479.78300	456.567	16.42	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			6.71140	7.093	16.42	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			325.41140	302.593	16.42	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			20.15900	20.932	12.11	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			722.45900	699.331	12.11	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			19.61640	20.365	12.15	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			731.91640	708.765	12.15	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			19.08920	19.816	12.19	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			741.38920	718.216	12.19	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			101.16420	102.153	13.26	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			732.66420	710.553	13.26	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			99.69060	100.625	13.29	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			741.19060	719.025	13.29	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			98.24140	99.121	13.33	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			749.74140	727.521	13.33	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			182.40650	185.427	13.64	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			779.60650	759.527	13.64	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			180.51980	183.477	13.67	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			787.71980	767.577	13.67	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			178.65400	181.550	13.70	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			795.85400	775.650	13.70	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12010		1.14090			11,201.00	10	25,834
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12170		1.14260			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12410		1.14500			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>11,201.00</b>	<b>10</b>	<b>25,834</b>
<b>Total QUANTO € / \$</b>											<b>11,201.00</b>	<b>10</b>	<b>25,834</b>
RAIN	On	14/09/2015	Foreign Exchange Future			21,919.37000		21,911.71000			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			4.51360		4.50280			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.47730		4.46240			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			88.66730	91.952	15.53	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			195.86730	188.352	15.53	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			95.76610	99.317	15.49	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			182.96610	175.717	15.49	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			92.16320	95.580	15.51	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			189.36320	181.980	15.51	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			155.88800	161.505	13.71	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			183.48800	174.205	13.71	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			151.55770	157.000	13.72	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			189.15770	179.700	13.72	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			147.31960	152.588	13.73	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			194.91960	185.288	13.73	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			1.61570		1.59770			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.56460		1.54930			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>487 354 029.30</b>	<b>38,252</b>	<b>1,095,099</b>
<b>Total Options</b>											<b>3 597 293.74</b>	<b>18,100</b>	<b>1,632,468</b>
<b>Grand Total:</b>											<b>490,951,323.04</b>	<b>56,352</b>	<b>2,727,567</b>