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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 24/07/2015 Foreign Exchange Future			12.65370		12.44290			73,998,837.60	5,848	0
\$ / R On 27/07/2015 Foreign Exchange Future			12.61180		12.44290			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.61180		12.44100			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.64240		12.47110			0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.64460		12.47320			0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.67110		12.49920			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.67330		12.50130			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.67550		12.50350			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.68440		12.51220			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.70640		12.53390			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.71520		12.54260			985,313,563.20	77,491	521,346
\$ / R On 28/09/2015 Foreign Exchange Future			12.74610		12.57310			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.75060		12.57750			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.81380		12.63960			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.87800		12.70230			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.90770		12.73150			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.91460		12.73820			283,527,128.40	21,954	173,740
\$ / R On 21/12/2015 Foreign Exchange Future			12.93750		12.76060			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.99020		12.81210			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.02230		12.84340			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.05900		12.87900			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Future			13.08890		12.90790			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.12330		12.94130			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.13020		12.94800			42,804,452.00	3,260	10,407
\$ / R	On	29/03/2016	Foreign Exchange Future			13.16460		12.98130			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.22890		13.04360			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.30250		13.11480			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.32630		13.13780			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.33350		13.14470			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.34300		13.15390			156,780,250.00	11,750	13,671
\$ / R	On	28/06/2016	Foreign Exchange Future			13.37870		13.18840			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.44770		13.25520			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.51120		13.31770			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			13.56170		13.36780			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.58070		13.38660			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.63970		13.44490			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.70920		13.51370			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.74290		13.54710			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.75340		13.55750			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,542,424,231.20</b>	<b>120,303</b>	<b>729,560</b>
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			13.06480	133.700	8.30	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			90.16480	0.000	8.30	0.00	0	0
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Call			80.95860	204.845	11.21	2,048,455.00	10,000	0
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Put			48.05860	3.046	11.21	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,641.00850	1,811.800	21.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00850	0.000	21.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,291.00860	1,461.800	23.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.00860	0.000	23.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			13.66190	42.661	13.98	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			282.66190	140.861	13.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			2.21160	7.459	16.19	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			531.21160	365.659	16.19	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.25200	0.196	65.83	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,709.25200	3,538.396	65.83	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			275.06730	421.071	13.22	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			53.96730	28.671	13.22	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			122.35500	228.065	13.45	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			169.15500	103.465	13.45	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			174.67680	292.132	13.10	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			175.47680	121.032	13.10	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			382.02820	534.878	12.70	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			52.82820	33.778	12.70	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			39.74570	76.322	15.02	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			648.44570	513.022	15.02	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,354.27490	1,526.241	15.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.77490	0.741	15.91	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			58.92910	109.172	14.52	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			525.42910	403.672	14.52	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.26410	0.378	28.19	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,996.76410	3,824.878	28.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,703.66960	1,875.676	17.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.16960	0.176	17.04	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			312.75940	453.043	12.83	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			100.55940	68.643	12.83	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			449.84400	599.716	12.82	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			75.94400	53.316	12.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			2.65490	2.205	14.09	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,255.64550	1,427.699	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			3.04550	2.499	13.87	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,059.31530	1,229.681	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,543.99890	1,716.430	15.17	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.39890	1.230	15.17	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,374.79580	1,547.055	14.41	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			2.19580	1.855	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,344.98130	1,517.197	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.32780	1.172	15.25	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,957.40000	5,784.805	23.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,983.06210	2,155.646	17.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.46210	0.446	17.13	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,943.10950	2,115.688	16.95	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.50950	0.488	16.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,563.92780	1,736.372	15.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,770.61340	1,606.148	19.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			10.86180	17.308	19.65	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,918.26180	1,752.108	19.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			9.23570	14.517	20.08	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,046.63570	1,879.317	20.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00000	0.005	23.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			797.98620	665.356	15.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			49.77780	82.422	15.90	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			907.17780	767.222	15.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			20.12570	33.179	18.16	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,477.52570	1,317.979	18.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			13.21340	21.348	19.15	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			640.43060	521.354	14.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			75.84060	125.421	15.04	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			683.24060	560.221	15.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			63.70270	105.810	15.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			771.10270	640.610	15.38	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			60.58620	100.556	15.48	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			557.07980	446.628	14.55	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			89.30730	146.161	14.75	0.00	0	18,946

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	13.06	Put			606.70730	490.961	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			87.69190	143.700	14.78	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			615.09190	498.500	14.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			83.03060	136.554	14.88	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			365.60680	280.788	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			144.22100	226.457	13.89	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			401.62100	311.257	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			119.85190	191.594	14.22	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			477.25190	376.394	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			99.67980	161.828	14.55	8,091,390.00	50,000	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			278.44350	211.540	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			183.39270	281.439	13.51	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			310.79270	236.239	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			173.52300	267.009	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			330.92300	251.809	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			158.20680	245.988	13.72	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			215.04270	162.791	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			228.44510	344.826	13.34	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			235.84510	179.626	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			208.54450	317.303	13.41	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			265.94450	202.103	13.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			201.04350	306.740	13.44	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			181.31900	135.780	13.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			262.76920	386.034	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			200.16920	150.834	13.24	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			252.61570	373.942	13.27	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			210.01570	158.742	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			247.64270	367.991	13.28	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			100.68300	72.834	12.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			366.78100	506.107	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			124.18100	90.907	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			306.19340	436.931	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			163.59340	121.731	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			283.91900	410.981	13.18	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			65.49320	46.291	12.69	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			485.28320	636.856	12.74	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			72.68320	51.656	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			434.21140	581.127	12.84	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			91.61140	65.927	12.84	5,297,250.52	80,350	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			413.28300	558.034	12.88	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			52.68030	37.034	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			539.32560	694.995	12.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			56.72560	39.795	12.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			523.59540	678.152	12.67	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			60.99540	42.952	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			508.09320	661.491	12.69	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			17.81600	13.085	12.89	0.00	0	2,310

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	11.80	Call			763.88490	931.038	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			21.28490	15.838	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			587.83430	747.591	12.67	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			45.23430	32.391	12.67	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			555.28030	712.234	12.63	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			8.15290	5.564	13.07	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			952.84970	1,122.368	13.02	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			10.24970	7.168	13.02	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			933.65150	1,102.986	13.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			11.05150	7.786	13.00	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			810.41600	978.285	12.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			6.71530	4.481	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,049.58240	1,219.882	13.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			6.98240	4.682	13.11	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,039.85960	1,210.089	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			7.25960	4.889	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,010.75290	1,180.764	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			2.38130	1.997	14.27	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,305.25490	1,477.405	14.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			89.76460	139.404	15.36	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			786.66460	663.304	15.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			34.40920	53.361	17.91	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,461.30920	1,307.261	17.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			4.99660	7.121	28.62	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			8.72840	6.883	13.52	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,231.89660	4,061.021	28.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,774.84300	1,947.826	15.77	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.74300	1.727	15.77	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,427.32600	1,599.935	14.46	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			4.22600	3.835	14.46	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,181.82840	1,352.983	13.52	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			192.08760	281.801	13.91	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			414.58760	331.201	13.91	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			14.63630	19.265	27.84	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,355.03630	4,185.465	27.84	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,844.33530	2,018.390	15.21	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			4.73530	4.590	15.21	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,500.10920	1,673.208	14.21	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			10.50920	9.408	14.21	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			112.45000	156.688	15.98	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,032.85000	902.888	15.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			127.89600	168.378	16.58	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,275.59600	1,140.379	16.58	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			18.06600	23.994	27.00	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,765.76600	4,595.994	27.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,910.88850	2,086.241	14.94	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			8.58850	8.241	14.94	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	25/11/2015	Foreign Exchange Option	11.15	Call			1,569.72210	1,743.887	14.12	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			17.42210	15.887	14.12	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			609.63920	744.834	12.91	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			218.13920	177.134	12.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			55.49350	62.228	22.22	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,117.29350	2,947.628	22.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			54.75230	59.192	25.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,816.55230	3,644.592	25.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.15820	1.524	26.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,032.95820	7,856.924	26.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			76.09680	96.544	19.10	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,177.89680	2,021.944	19.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			70.27580	88.792	19.44	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,302.07580	2,144.192	19.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			69.02690	87.127	19.52	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,330.82690	2,172.527	19.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			206.23940	265.719	15.50	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			968.03940	851.119	15.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			180.12810	232.225	15.93	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,101.92810	977.624	15.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			104.15970	133.695	17.85	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,735.95970	1,589.095	17.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			250.51440	321.848	14.92	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			792.31440	687.248	14.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			224.94880	289.746	15.24	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			886.74880	775.146	15.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			217.22720	279.853	15.34	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			919.02720	805.253	15.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			309.50880	394.757	14.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			621.30880	530.157	14.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			295.45000	377.526	14.45	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			657.25000	562.926	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			269.44480	345.416	14.71	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			731.24480	630.816	14.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			370.04680	469.059	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			491.84680	414.459	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			356.30590	451.518	13.93	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			518.10590	436.918	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			324.31250	412.809	14.19	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			586.11250	498.209	14.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			493.50110	614.569	13.34	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			325.30110	269.969	13.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			488.56120	608.998	13.36	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			330.36120	274.398	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			478.80880	597.971	13.40	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			340.60880	283.371	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			719.56180	867.626	12.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			161.36180	133.026	12.81	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			706.35750	852.320	12.80	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			168.15750	137.720	12.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			498.48260	620.184	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			320.28260	265.584	13.33	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			774.11570	930.058	12.84	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			135.91570	115.458	12.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			739.69570	890.815	12.82	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			151.49570	126.215	12.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			732.94020	883.054	12.81	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			154.74020	128.454	12.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			891.61900	1,051.999	12.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			103.41900	87.399	12.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			851.67940	1,010.681	12.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			113.47940	96.081	12.89	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			820.27160	978.102	12.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			122.07160	103.502	12.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,058.24440	1,223.280	13.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			70.04440	58.680	13.00	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,015.62570	1,179.619	12.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			77.42570	65.019	12.98	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			932.27790	1,093.947	12.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			94.07790	79.347	12.93	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,372.66640	1,544.981	13.51	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			34.46640	30.381	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,189.48230	1,357.215	13.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			51.28230	42.615	13.07	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,180.58740	1,348.158	13.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			52.38740	43.558	13.06	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,803.17630	1,978.511	14.51	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			14.97630	13.911	14.51	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,754.65810	1,929.792	14.40	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			16.45810	15.192	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,562.10260	1,736.142	13.96	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			23.90260	21.542	13.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,588.77790	3,765.249	19.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.57790	0.649	19.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,538.83020	3,715.306	18.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.63020	0.706	18.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,488.88710	3,665.368	18.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.68710	0.768	18.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			21.97890	29.108	26.61	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,131.37890	4,961.608	26.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,644.52950	1,818.169	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			23.92950	20.669	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,634.95000	1,808.545	13.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			24.35000	21.045	13.89	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	21/12/2015	Foreign Exchange Option	14.15	Call			136.70890	174.040	17.15	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,526.10890	1,386.540	17.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,973.72050	2,148.554	14.54	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			13.12050	11.054	14.54	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			427.47220	526.120	13.92	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			545.37220	465.920	13.92	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			401.37460	490.452	14.30	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			667.97460	578.152	14.30	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			158.80820	195.502	17.70	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,795.40820	1,653.202	17.70	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,141.08950	1,305.423	12.87	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			97.68950	83.123	12.87	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			446.84710	544.550	13.96	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			573.44710	492.250	13.96	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,351.76450	1,526.003	13.18	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			72.76450	67.003	13.18	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			114.38950	138.699	19.80	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,635.38950	2,479.699	19.80	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			167.38510	204.202	18.46	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,099.48510	1,955.302	18.46	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,215.85940	1,382.436	12.87	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			107.95940	93.536	12.87	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			750.11150	884.350	13.18	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			338.81150	291.050	13.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			39.08860	37.583	14.12	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,474.36690	1,653.427	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			76.36690	73.227	13.32	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,260.52490	1,430.851	12.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			112.52490	100.651	12.92	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,297.52340	7,121.097	25.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			217.76600	264.737	17.85	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,859.76600	1,724.537	17.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			138.38770	156.286	20.39	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,940.38770	2,776.086	20.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,937.08860	2,117.784	14.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,686.13090	3,515.274	23.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,020.48610	1,182.200	12.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			182.48610	162.000	12.93	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			308.29130	373.828	16.35	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,300.29130	1,183.628	16.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			15.52340	21.297	25.65	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,614.17820	1,485.769	17.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,072.50230	1,235.810	12.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			164.50230	145.610	12.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,064.99130	1,228.074	12.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			166.99130	147.874	12.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			134.13090	145.474	23.27	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	12.06	Put			169.50420	150.166	12.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,236.24590	1,404.693	12.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			118.24590	104.493	12.87	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,172.55620	1,338.579	12.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			134.55620	118.379	12.86	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			252.17820	305.969	17.22	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,141.30640	1,306.524	12.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			143.30640	126.325	12.87	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,057.50420	1,220.366	12.91	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,296.58900	1,469.703	12.91	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			115.28900	105.103	12.91	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			178.31670	214.777	19.22	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,447.01670	2,300.177	19.22	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,364.30720	1,544.605	13.00	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			120.70720	115.705	13.00	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			185.41110	220.265	19.97	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,801.81110	2,651.365	19.97	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			217.01480	238.075	21.09	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,232.21480	3,065.575	21.09	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,443.89460	1,625.713	12.98	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			129.09460	123.213	12.98	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			233.93120	208.390	12.94	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			256.96020	301.448	19.37	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,569.16020	2,425.148	19.37	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,171.73120	1,334.690	12.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			645.03490	750.471	14.83	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			810.33490	726.971	14.83	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			651.57390	757.701	14.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			796.87390	714.201	14.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			648.29370	754.078	14.81	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			803.59370	720.578	14.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			657.36410	763.345	14.80	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			803.46410	720.345	14.80	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			654.09270	759.733	14.82	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			810.19270	726.733	14.82	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			321.98270	377.642	18.31	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,098.08270	1,964.642	18.31	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,217.30740	1,381.522	12.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			223.40740	198.522	12.89	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			660.66190	766.980	14.78	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			796.76190	713.980	14.78	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,528.14170	1,710.146	13.02	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			139.74170	131.446	13.02	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			247.19220	267.263	22.44	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,678.79220	3,508.563	22.44	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,602.65830	1,785.064	13.01	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			147.45830	137.364	13.01	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	Call			282.30990	302.206	24.00	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,157.10990	3,984.506	24.00	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			267.73510	316.769	25.07	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,650.03510	4,505.569	25.07	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,674.02510	1,859.141	13.13	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			156.32510	147.941	13.13	0.00	0	250
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			820.99340	819.895	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,045.39340	1,044.295	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			827.32840	826.233	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,031.72840	1,030.633	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			824.14970	823.053	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,038.54970	1,037.453	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			881.95330	994.874	14.79	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			804.15330	723.174	14.79	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			878.52610	991.052	14.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			810.72610	729.352	14.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			875.11350	987.252	14.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			817.31350	735.552	14.84	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,754.17980	1,939.087	13.23	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			167.57980	158.387	13.23	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			247.53810	301.837	25.05	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,110.93810	4,971.137	25.05	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,819.76430	2,005.743	13.28	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			174.86430	166.043	13.28	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			233.67250	276.345	24.79	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,558.77250	5,406.645	24.79	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			212.70710	251.905	24.59	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,099.00710	5,942.705	24.59	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,895.34390	2,082.081	13.30	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			181.64390	172.881	13.30	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,341.53600	1,494.374	13.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			454.43600	411.474	13.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,352.57340	1,506.018	13.57	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			445.47340	403.118	13.57	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,347.04300	1,500.181	13.59	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			449.94300	407.281	13.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,066.52040	1,189.882	14.88	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			819.02040	746.482	14.88	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			190.79280	227.173	24.18	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,443.29280	6,283.773	24.18	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,937.30050	2,126.570	13.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			179.80050	173.170	13.20	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,073.77980	1,197.882	14.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			806.27980	734.482	14.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,070.13710	1,193.875	14.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			812.63710	740.475	14.86	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
<b>Total \$ / R Option</b>										<b>15,437,095.52</b>	<b>140,350</b>	<b>1,549,948</b>
<b>Total \$ / R</b>										<b>1,557,861,326.72</b>	<b>260,653</b>	<b>2,279,508</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.71520		12.54260			2,250,590.40	177	943
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.91460		12.73820			452,011.00	35	109
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			13.13020		12.94800			315,124.80	24	63
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.34300		13.15390			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>3,017,726.20</b>	<b>236</b>	<b>1,115</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			86,692.98620	103,554.007	12.94	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			1,432.98620	1,034.007	12.94	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			85,746.38170	102,595.896	12.93	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			1,486.38170	1,075.896	12.93	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			84,801.63080	101,639.308	12.92	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			1,541.63080	1,119.308	12.92	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			96,530.16410	112,794.026	12.95	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			8,710.16410	7,334.026	12.95	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			98,197.49310	114,507.809	12.96	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			8,377.49310	7,047.809	12.96	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			97,362.42620	113,649.776	12.96	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			8,542.42620	7,189.776	12.96	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			83,340.11440	98,074.274	13.03	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			27,540.11440	24,054.274	13.03	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			82,771.28770	97,394.595	13.03	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			27,971.28770	24,374.595	13.03	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			82,206.09520	96,718.105	13.03	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			28,406.09520	24,698.105	13.03	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			61,341.02940	71,386.437	15.12	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			89,951.02940	81,086.437	15.12	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			61,042.45820	71,045.531	15.14	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			90,652.45820	81,745.531	15.14	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			60,745.34000	70,706.700	15.16	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			91,355.34000	82,406.700	15.16	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>3,017,726.20</b>	<b>236</b>	<b>1,115</b>
£ / R	On 14/09/2015	Foreign Exchange Future			19.71140		19.47920			80,323,955.00	4,075	28,027
£ / R	On 11/12/2015	Foreign Exchange Future			20.00860		19.77150			16,006,880.00	800	4,958
£ / R	On 14/03/2016	Foreign Exchange Future			20.33310		20.08810			0.00	0	405
£ / R	On 13/06/2016	Foreign Exchange Future			20.65460		20.40010			0.00	0	0
<b>Total £ / R Future</b>										<b>96,330,835.00</b>	<b>4,875</b>	<b>33,390</b>
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,499.20000	8,731.400	25.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	25.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,493.84120	1,726.925	13.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			14.64120	15.525	13.70	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,336.50690	1,569.199	12.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			17.30690	17.799	12.94	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			634.54980	835.950	10.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			95.34980	64.550	10.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			627.13820	827.777	10.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			97.93820	66.377	10.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			619.77270	819.643	10.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			100.57270	68.243	10.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			60.71690	115.200	12.84	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,081.51690	903.800	12.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,005.18420	1,236.106	11.31	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			25.98420	24.706	11.31	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			745.43670	920.228	11.60	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			373.93670	311.628	11.60	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			265.78550	350.369	13.16	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,264.28550	1,111.769	13.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,385.06340	1,603.292	11.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			113.56340	94.692	11.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,376.61510	1,594.642	11.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			115.11510	96.042	11.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,681.76680	1,905.816	11.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			70.26680	57.216	11.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,393.52910	1,611.957	11.54	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			112.02910	93.357	11.54	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			366.62290	474.574	12.49	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			925.12290	795.974	12.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,946.83540	2,179.098	12.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			45.33540	40.498	12.09	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,232.04800	1,425.525	11.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			353.94800	302.425	11.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,244.67980	1,439.832	11.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			346.57980	296.732	11.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,238.35490	1,432.669	11.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			350.25490	299.569	11.58	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			916.52140	1,049.990	12.60	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,026.42140	905.390	12.60	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			923.68320	1,058.430	12.58	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,013.58320	893.830	12.58	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			920.09020	1,054.201	12.59	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,019.99020	899.601	12.59	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>100,580</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</b>											<b>96,330,835.00</b>	<b>4,875</b>	<b>133,970</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10281		0.10116			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10457		0.10288			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10658		0.10483			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>4,322</b>
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,118.73330	1,282.758	15.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			3.13330	2.058	15.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			244.39910	354.089	11.79	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			128.79910	73.389	11.79	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			20.90000	33.447	14.91	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			905.30000	752.747	14.91	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,297.74900	1,465.649	12.77	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			9.64900	8.549	12.77	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			472.48830	587.354	12.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			184.38830	130.254	12.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			136.74870	170.799	14.44	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			848.64870	713.699	14.44	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			700.93410	823.271	12.56	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			217.53410	165.671	12.56	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			293.88790	345.372	14.41	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			810.48790	687.772	14.41	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			134.92850	159.606	16.88	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,651.52850	1,502.006	16.88	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>4,322</b>
€ / R	On	14/09/2015	Foreign Exchange Future			13.95010		13.77640			53,359,132.50	3,825	35,394
€ / R	On	21/09/2015	Foreign Exchange Future			13.96830		13.79450			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.06240		13.88720			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.18950		14.01200			7,094,750.00	500	36,896
€ / R	On	25/01/2016	Foreign Exchange Future			14.31580		14.13590			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.45580		14.27240			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.72620		14.53640			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.00270		14.80890			0.00	0	0
<b>Total € / R Future</b>											<b>60,453,882.50</b>	<b>4,325</b>	<b>75,490</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			799.18930	967.553	12.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			22.78930	17.453	12.29	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			771.38500	939.265	12.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			46.92650	78.155	13.79	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			870.52650	728.055	13.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			27.08420	45.764	14.67	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			16.70590	12.708	12.48	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			874.18480	1,043.650	12.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			17.78480	13.550	12.45	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			14.29270	25.361	15.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,487.89270	1,325.261	15.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			13.94610	24.951	15.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			24.98500	19.165	12.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			72.31490	118.294	13.26	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			675.91490	548.194	13.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			8.83490	6.578	12.88	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			893.10590	1,062.808	12.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,497.54610	1,334.851	15.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,150.68420	995.664	14.67	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			14.64740	25.779	15.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,478.24740	1,315.679	15.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,518.55900	1,691.909	14.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			2.15900	1.809	14.16	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,085.23490	1,256.678	12.88	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			95.75390	151.501	13.29	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			641.25390	523.201	13.29	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			94.00310	148.962	13.31	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			649.50310	530.662	13.31	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			39.39110	64.468	14.57	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,094.89110	946.168	14.57	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			97.53670	154.080	13.26	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			633.03670	515.780	13.26	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			182.74540	252.902	13.20	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			645.54540	540.502	13.20	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			90.27950	127.658	14.53	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,123.07950	985.258	14.53	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			187.54880	259.128	13.15	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			630.34880	526.728	13.15	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			185.13260	255.998	13.18	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			637.93260	533.598	13.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,063.98480	3,241.771	16.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.98480	2.271	16.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,044.63040	1,214.208	12.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			82.63040	74.708	12.49	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			474.98190	596.845	12.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			362.98190	307.345	12.59	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			52.29110	69.181	18.00	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,540.29110	2,379.681	18.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			166.82800	218.559	14.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,144.82800	1,019.059	14.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			165.34910	216.675	14.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,153.34910	1,027.175	14.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			163.88570	214.812	14.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,161.88570	1,035.312	14.60	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	25/01/2016	Foreign Exchange Option	14.92	Call			269.25630	337.516	14.25	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,053.35630	941.716	14.25	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			338.73960	421.852	13.66	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			822.83960	726.052	13.66	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			336.11070	418.699	13.67	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			830.21070	732.899	13.67	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			283.70410	355.398	14.11	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			997.80410	889.598	14.11	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			341.39540	425.031	13.64	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			815.49540	719.231	13.64	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			432.76560	375.093	12.65	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			700.31860	825.534	12.66	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			437.91860	379.734	12.66	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			710.03920	836.283	12.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			427.63920	370.483	12.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			705.16560	830.893	12.65	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			868.16950	991.524	12.81	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			531.76950	465.324	12.81	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			516.84430	595.588	14.68	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,800.70160	1,668.298	16.01	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,220.44430	1,109.389	14.68	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			514.44900	592.844	14.70	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,228.04900	1,116.644	14.70	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			512.07380	590.116	14.72	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,235.67380	1,123.916	14.72	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			377.10160	434.498	16.01	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			835.03390	940.683	14.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			976.13390	887.983	14.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			831.63710	937.028	14.24	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			982.73710	894.328	14.24	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			838.44180	944.350	14.21	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			969.54180	881.650	14.21	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>138,040</b>
<b>Total € / R</b>											<b>60,453,882.50</b>	<b>4,325</b>	<b>213,530</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.22630		9.21850			16,155,251.30	1,751	2,544
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.32860		9.31980			0.00	0	8,628
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.44300		9.43270			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.56020		9.54650			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>16,155,251.30</b>	<b>1,751</b>	<b>13,047</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,124.64480	1,117.268	14.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.05900	3.468	14.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,134.55900	1,127.168	14.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.97610	3.372	14.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,144.47610	1,137.072	14.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.14480	3.568	14.46	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.84560	3.020	16.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,072.17090	2,081.111	17.10	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.37090	2.511	17.10	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,022.39710	2,031.354	16.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.59710	2.754	16.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,972.64560	1,981.620	16.65	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			335.82590	345.562	12.19	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			393.12590	392.562	12.19	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			332.04090	341.686	12.22	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			399.34090	398.686	12.22	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			328.29880	337.855	12.24	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			405.59880	404.855	12.24	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			815.61170	813.428	13.66	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			269.87470	281.331	13.69	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			823.37470	821.131	13.69	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			274.37170	285.951	13.64	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			807.87170	805.751	13.64	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			272.11170	283.628	13.66	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>16,155,251.30</b>	<b>1,751</b>	<b>13,047</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.72780		9.65060			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.87560		9.79620			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			162.09360	221.648	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			151.49360	133.848	11.95	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			157.19750	216.122	11.96	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			156.59750	138.322	11.96	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			152.90410	210.687	11.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			162.30410	142.887	11.97	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			98.21620	122.871	13.91	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			802.01620	747.271	13.91	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			96.81680	121.174	13.94	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			810.61680	755.574	13.94	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			99.63830	124.594	13.88	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			793.43830	738.994	13.88	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			215.14660		160.94490			0.00	0	24,000



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGH Future</b>								<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Call			0.95490	55.157		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Call			0.94490	55.147		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Call			0.93490	55.137		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	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 n 06/08/2015 Foreign Exchange Future			43.38240		88.12460			0.00	0	10,000
<b>Total CF CANDO CAGI Future</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO n 06/08/2015 Foreign Exchange Option	67.99	Call			20.13460	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	67.99	Put			0.00000	24.608		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Call			20.12460	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Put			0.00000	24.618		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.01	Call			20.11460	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.01	Put			0.00000	24.628		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			13.27930		13.09470			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.53260		13.34330			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			405.59080	553.995	11.80	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			100.89080	64.695	11.80	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			398.95770	546.298	11.82	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			104.25770	66.998	11.82	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			392.39760	538.657	11.84	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			107.69760	69.357	11.84	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			227.17650	290.634	14.28	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			873.87650	748.034	14.28	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			225.06400	287.986	14.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			881.76400	755.386	14.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			222.90640	285.368	14.33	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			889.60640	762.768	14.33	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>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Future			2.03430		2.01190			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.05290		2.03070			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			291.94930	242.901	12.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			362.66200	525.115	12.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			343.66200	282.115	12.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			468.96290	650.578	12.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			249.96290	207.578	12.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			410.94930	585.901	12.86	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			831.42800	1,007.821	12.92	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			424.42800	378.821	12.92	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			775.78300	946.001	12.93	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			468.78300	417.001	12.93	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			722.79920	886.599	12.95	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			515.79920	457.599	12.95	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	14/09/2015	Foreign Exchange Future			1.87310		1.85000			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.90760		1.88380			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			1,148.08880	1,370.161	14.36	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			48.08880	39.161	14.36	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,058.72990	1,277.954	14.18	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			58.72990	46.954	14.18	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			974.01310	1,189.741	14.18	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			74.01310	58.741	14.18	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			252.51830	325.577	14.33	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,414.51830	1,249.577	14.33	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			234.88820	303.915	14.47	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,496.88820	1,327.915	14.47	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			270.88580	349.013	14.20	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,332.88580	1,173.013	14.20	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			0.12430		0.12370			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12270		0.12310			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12250		0.12310			0.00	0	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,883</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>								<b>0.00</b>	<b>0</b>	<b>1,883</b>
NGN / R On 14/09/2015			0.06220		0.06140			0.00	0	17,500
NGN / R On 11/12/2015			0.05890		0.05810			0.00	0	76,700
NGN / R On 14/03/2016			0.05660		0.05570			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 14/09/2015			8.32930		8.29630			0.00	0	0
NZ\$ / R On 11/12/2015			8.40650		8.37160			0.00	0	0
NZ\$ / R On 14/03/2016			8.49510		8.45820			0.00	0	0
<b>Total NZ\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R On 14/09/2015	9.09	Call			3.39470	4.888	12.40	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Put			797.09470	765.588	12.40	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Call			3.23880	4.672	12.43	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Put			806.93880	775.372	12.43	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Call			3.09020	4.466	12.46	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Put			816.79020	785.166	12.46	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Call			54.91140	62.831	13.07	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Put			773.31140	746.331	13.07	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Call			53.93860	61.712	13.10	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Put			782.33860	755.212	13.10	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Call			52.98680	60.617	13.13	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Put			791.38680	764.117	13.13	0.00	0	0
NZ\$ / R On 14/03/2016	9.14	Call			130.72390	145.459	13.68	0.00	0	0
NZ\$ / R On 14/03/2016	9.14	Put			812.52390	790.359	13.68	0.00	0	0
NZ\$ / R On 14/03/2016	9.15	Call			129.19410	143.776	13.71	0.00	0	0
NZ\$ / R On 14/03/2016	9.15	Put			820.99410	798.676	13.71	0.00	0	0
NZ\$ / R On 14/03/2016	9.16	Call			127.68600	142.115	13.74	0.00	0	0
NZ\$ / R On 14/03/2016	9.16	Put			829.48600	807.015	13.74	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			1.09710		1.09840			0.00	0	700
QUANTO € On 11/12/2015			1.09870		1.10000			0.00	0	0
QUANTO € On 14/03/2016			1.10100		1.10230			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			22,314.80000		22,035.36000			0.00	0	0
<b>Total RAIN Future</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 RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 14/09/2015 Foreign Exchange Future			4.57290		4.52430			0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Future			4.53470		4.48800			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			52.95580	76.188	13.54	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			138.65580	113.288	13.54	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			59.71320	84.905	13.51	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			125.41320	102.005	13.51	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			56.25470	80.463	13.52	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			131.95470	107.563	13.52	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Call			141.70850	174.657	13.57	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			143.70850	129.957	13.57	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			136.53010	168.947	13.53	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			148.53010	134.247	13.53	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			132.11460	163.340	13.49	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			154.11460	138.640	13.49	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			1.65470		1.60920			0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.60480		1.55810			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>1718381926.20</b>	<b>131,490</b>	<b>996,648</b>
<b>Total Options</b>								<b>15437095.52</b>	<b>140,350</b>	<b>1,788,568</b>
<b>Grand Total:</b>								<b>1,733,819,021.72</b>	<b>271,840</b>	<b>2,785,216</b>