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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/06/2015 Foreign Exchange Future			12.23420		12.25370			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.23420		12.25370			0.00	0	0
\$ / R On 08/06/2015 Foreign Exchange Future			12.24030		12.26180			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.24230		12.26380			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.24830		12.26940			450,774,184.90	36,803	875,103
\$ / R On 25/06/2015 Foreign Exchange Future			12.27490		12.29290			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.27690		12.29470			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.28510		12.30190			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.28920		12.33100			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.29730		12.31280			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.31180		12.32880			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.32630		12.34480			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.34490		12.36530			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.40240		12.42420			111,621.60	9	9
\$ / R On 27/08/2015 Foreign Exchange Future			12.40660		12.42850			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.41520		12.43710			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.43680		12.45870			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.44550		12.46740			100,310,730.00	8,060	219,758
\$ / R On 28/09/2015 Foreign Exchange Future			12.47580		12.49770			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.48010		12.50200			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.54080		12.56250			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	25/11/2015	Foreign Exchange Future			12.60140		12.62310			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.63010		12.65190			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.63700		12.65880			7,506,378.00	594	98,815
\$ / R	On	21/12/2015	Foreign Exchange Future			12.65990		12.68190			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.74460		12.76710			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.78120		12.80400			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.81100		12.83400			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.84570		12.86880			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.85270		12.87570			0.00	0	5,304
\$ / R	On	29/03/2016	Foreign Exchange Future			12.88790		12.91070			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.95350		12.97600			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.02610		13.04820			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.05590		13.07740			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.06440		13.08600			0.00	0	2,100
\$ / R	On	28/06/2016	Foreign Exchange Future			13.09640		13.11820			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.15830		13.18040			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.22230		13.24470			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			13.27340		13.29620			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.29260		13.31550			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.35230		13.37550			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.42270		13.44630			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.45690		13.48060			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.46750		13.49130			0.00	0	0
<b>Total \$ / R Future</b>											<b>558,702,914.50</b>	<b>45,466</b>	<b>1,234,126</b>
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			326.37060	305.595	24.35	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			2.67060	1.395	24.35	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			307.05090	286.033	24.05	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			3.35090	1.833	24.05	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			43.96640	26.202	20.57	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			90.26640	92.002	20.57	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			654.10760	634.306	24.54	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			0.40760	0.106	24.54	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			21.09430	13.011	21.25	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			217.39430	228.811	21.25	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			282.71650	260.260	17.47	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			30.91650	29.959	17.47	0.00	0	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			330.28460	308.492	17.49	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			26.48460	26.192	17.49	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Call			0.00000	95.537	16.74	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Put			0.00000	133.237	16.74	799,420.80	6,000	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.12310	0.073	23.51	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.00980	0.820	22.37	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,191.60980	1,212.520	22.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,539.49920	1,518.356	24.14	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	12/06/2015	Foreign Exchange Option	10.73	Put			0.09920	0.056	24.14	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			738.57580	758.067	20.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			2.98490	2.381	21.25	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			953.58490	974.081	21.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,519.50550	1,498.360	23.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.10550	0.060	23.96	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,469.52310	1,448.373	23.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			338.94540	353.021	18.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			41.44840	35.150	18.24	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			372.04840	386.850	18.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.84380	0.688	22.55	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,231.44380	1,252.388	22.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			7.97580	6.367	20.23	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			154.35650	162.680	16.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			87.46110	77.054	17.21	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			218.06110	228.754	17.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			2.60720	2.082	21.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			983.20720	1,003.782	21.39	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			48.34540	41.321	18.04	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			84.81450	89.196	16.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			173.68790	158.285	16.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			104.28790	109.985	16.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			36.88500	31.095	18.40	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			397.48500	412.795	18.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			123.75650	110.980	16.69	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			46.53530	48.231	16.50	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			280.75050	261.683	16.49	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			51.35050	53.383	16.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			60.66210	52.453	17.73	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			291.26210	304.153	17.73	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			204.21450	187.496	16.46	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			14.35170	14.098	16.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			368.43480	347.864	16.53	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			29.03480	29.564	16.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			162.27100	147.430	16.44	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			112.87100	119.130	16.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			295.93530	276.531	16.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			11.86650	11.523	16.57	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			492.05100	470.634	16.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			12.65100	12.334	16.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			217.19810	199.993	16.47	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			77.79810	81.693	16.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			473.75170	452.398	16.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			2.32100	2.007	17.78	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			673.19660	651.701	17.00	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			3.79660	3.401	17.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			311.47580	291.764	16.50	0.00	0	11,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			42.07580	43.464	16.50	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			501.26650	479.823	16.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			1.42910	1.192	18.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			821.21950	799.845	18.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			1.81950	1.545	18.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			482.87880	461.491	16.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			13.47880	13.191	16.56	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			771.72100	750.307	17.78	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.35070	0.262	20.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			970.28700	949.013	19.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.88700	0.713	19.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			624.26960	602.738	16.61	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			4.86960	4.438	16.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			870.82910	849.492	18.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.22030	0.153	21.91	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,269.63560	1,248.466	21.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.23560	0.166	21.73	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			791.50520	770.107	17.93	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			2.10520	1.807	17.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,169.75070	1,148.562	20.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,189.72020	1,168.538	21.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.32020	0.238	21.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			920.52470	899.221	18.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			1.12470	0.921	18.95	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,289.62030	1,268.453	21.91	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			51.37830	55.591	14.87	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			424.27830	410.491	14.87	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,495.38200	1,477.584	18.83	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.68200	0.684	18.83	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,147.37750	1,129.584	17.23	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			2.67750	2.684	17.23	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			133.13940	127.678	16.32	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			298.43940	310.778	16.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.42920	0.464	33.50	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,585.72920	3,603.564	33.50	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			689.30340	674.271	14.53	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			17.40340	19.170	14.53	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			0.00000	199.368	15.57	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			0.00000	240.168	15.57	3,122,190.50	13,000	13,000
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			323.37900	315.535	14.92	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			140.57900	148.235	14.92	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			199.38080	194.512	15.55	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			266.58080	277.212	15.55	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			347.34460	337.777	14.82	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			158.54460	165.977	14.82	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			352.29560	342.439	14.83	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			187.49560	196.139	14.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			177.00320	171.141	16.27	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			521.70320	536.241	16.27	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			9.43620	8.874	31.13	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,794.13620	3,813.974	31.13	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,569.19000	1,548.920	15.73	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			3.89000	4.020	15.73	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,225.13280	1,205.221	14.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			9.83280	10.321	14.54	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			482.38200	471.379	14.58	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			228.18200	238.979	14.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,300.72240	1,279.656	14.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			22.22240	23.056	14.46	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			192.73360	188.768	16.71	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			734.23360	752.168	16.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			21.21870	19.175	29.86	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,092.71870	4,112.575	29.86	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,638.75200	1,617.245	15.38	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			10.25200	10.645	15.38	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			430.88190	421.029	14.73	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			293.78190	305.829	14.73	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			538.28280	526.803	14.49	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			239.58280	250.003	14.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,489.35330	1,468.260	14.71	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			21.95330	22.760	14.71	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,328.22080	1,307.478	14.32	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			30.82080	31.978	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,300.09570	1,279.427	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,037.20260	6,058.975	29.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,916.22270	1,894.617	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			8.82270	9.117	15.72	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,877.00320	1,855.428	15.62	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			9.60320	9.928	15.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,049.84350	2,070.764	21.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,508.48410	1,487.356	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			21.08410	21.856	14.75	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			61.45230	60.553	21.62	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,174.05230	2,195.053	21.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			4.60260	4.475	29.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,090.07660	1,109.484	17.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			94.30730	92.926	19.79	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,626.90730	1,647.426	19.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			74.92510	73.836	20.73	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,907.52510	1,928.336	20.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			67.24350	66.264	21.21	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			809.30910	827.544	16.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			214.62750	211.002	16.83	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			817.22750	835.502	16.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			208.51790	205.017	16.93	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			841.11790	859.517	16.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			157.47660	154.984	17.88	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			544.35130	560.471	15.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			281.50830	276.404	16.03	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			614.10830	630.904	16.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			230.01760	226.060	16.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			762.61760	780.560	16.62	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			216.70910	213.044	16.80	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			260.08770	270.982	14.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			511.10140	500.493	14.59	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			273.70140	284.993	14.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			382.70560	375.355	15.14	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			415.30560	429.855	15.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			311.75130	305.971	15.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			209.62020	218.932	14.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			584.98590	572.660	14.35	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			217.58590	227.160	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			567.26800	555.339	14.40	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			229.86800	239.840	14.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			527.48770	516.482	14.53	0.00	0	840
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			119.05200	124.881	13.91	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			646.93960	633.312	14.16	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			179.53960	187.812	14.16	0.00	0	27,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			621.62210	608.513	14.24	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			194.22210	203.013	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			597.02020	584.432	14.31	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			70.66480	73.980	14.06	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			947.50890	929.433	14.03	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			80.10890	83.933	14.03	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			930.87400	912.976	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			83.47400	87.476	14.02	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			786.45200	770.381	13.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			63.49940	66.425	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,032.28370	1,013.384	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			64.88370	67.884	14.08	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,023.69100	1,004.869	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			66.29100	69.369	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			998.06480	979.480	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			32.69570	33.927	14.25	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,263.39250	1,242.904	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			35.99250	37.404	14.23	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,217.90190	1,197.660	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			40.50190	42.160	14.20	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,040.89940	1,021.925	14.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			208.37400	205.131	17.35	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			980.67400	999.331	17.35	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	28/09/2015	Foreign Exchange Option	14.00	Call			115.92790	114.250	19.57	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,618.22790	1,638.450	19.57	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			34.78660	33.303	28.96	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			59.76000	62.190	14.08	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,337.08660	4,357.503	28.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,716.82180	1,695.031	15.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			19.12180	19.231	15.12	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,383.76720	1,362.433	14.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			36.06720	36.633	14.31	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,157.46000	1,137.990	14.08	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			324.98420	319.300	15.98	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			622.98420	639.200	15.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			51.39810	50.080	28.29	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,468.89810	4,489.280	28.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,791.39930	1,769.522	15.08	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			28.89930	28.722	15.08	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,462.02740	1,440.770	14.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			49.52740	49.970	14.30	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			223.09700	219.998	18.00	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,220.59700	1,239.198	18.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,534.30530	1,512.454	14.26	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			61.20530	61.054	14.26	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			234.21420	231.214	18.62	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,461.11420	1,479.814	18.62	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			56.95170	55.497	27.96	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,883.85170	4,904.097	27.96	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,861.06600	1,838.653	15.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			37.96600	37.253	15.01	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			689.98680	678.664	14.54	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			378.08680	388.564	14.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			6.97380	6.780	27.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,118.17380	8,139.780	27.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			148.32870	146.628	21.31	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,459.52870	2,479.628	21.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			128.92810	126.920	24.61	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,270.12810	3,289.920	24.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			322.31930	318.617	17.54	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,163.51930	1,181.616	17.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			124.30810	121.879	27.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,965.50810	3,984.878	27.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			157.36270	155.575	20.98	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,338.56270	2,358.575	20.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			414.06610	408.899	16.47	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			855.26610	871.899	16.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			146.35930	144.676	21.38	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,487.55930	2,507.676	21.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			334.21060	330.353	17.38	0.00	0	39,422

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	13.44	Put			1,115.41060	1,133.353	17.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			799.31230	785.916	14.11	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			290.51230	298.916	14.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			198.12060	195.910	19.80	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,909.32060	1,928.910	19.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			427.80160	422.384	16.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			819.00160	835.384	16.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			888.02240	872.967	13.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			229.22240	235.967	13.76	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			388.18610	383.486	16.74	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			929.38610	946.486	16.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			827.97690	814.021	13.99	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			269.17690	277.021	13.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,032.18830	1,014.717	13.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			173.38830	177.717	13.75	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			442.09490	436.418	16.20	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			783.29490	799.419	16.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			922.99590	907.302	13.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			214.19590	220.302	13.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,351.36780	1,330.387	13.74	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			92.56780	93.387	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			863.56710	848.948	13.85	0.00	0	1,312
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			244.76710	251.948	13.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,069.94170	1,051.931	13.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			161.14170	164.931	13.75	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,760.72130	1,738.511	14.67	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			51.92130	51.511	14.67	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			958.70100	942.390	13.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			199.90100	205.390	13.75	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,714.22490	1,692.102	14.57	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			55.42490	55.102	14.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,530.58060	1,508.923	14.16	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			71.78060	71.923	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,179.04730	1,159.675	13.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			130.24730	132.675	13.75	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,512.58470	3,490.235	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			3.78470	3.235	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,462.90520	3,440.531	18.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			4.10520	3.531	18.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,413.25050	3,390.853	17.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			4.45050	3.853	17.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			58.74970	56.643	27.36	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,246.84970	5,266.743	27.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,611.18590	1,588.854	14.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			69.28590	68.954	14.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,602.07340	1,579.753	14.19	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			70.17340	69.853	14.19	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			238.98280	236.436	19.14	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,707.08280	1,726.536	19.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,926.52070	1,903.927	14.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			44.62070	44.027	14.90	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			259.37840	257.571	19.64	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,972.27840	1,992.971	19.64	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,156.01270	1,139.616	13.67	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			188.91270	195.016	13.67	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,350.07480	1,331.826	13.58	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			146.07480	150.626	13.58	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			202.38390	201.029	21.72	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,798.38390	2,819.829	21.72	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,230.71510	1,214.969	13.64	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			196.71510	203.969	13.64	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			264.67560	263.122	20.23	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,270.67560	2,292.122	20.23	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			832.61840	824.089	14.69	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			493.81840	508.389	14.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			81.71790	83.511	14.20	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,467.28650	1,448.493	13.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			141.58650	145.793	13.44	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,277.01120	1,260.676	13.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			201.31120	207.976	13.60	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,393.72310	7,416.580	26.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			321.77260	320.277	19.57	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,036.07260	2,057.577	19.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			236.04970	234.882	22.79	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,110.34970	3,132.182	22.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,907.41790	1,886.211	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,856.58790	3,878.088	25.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,062.31250	1,049.627	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			296.61250	306.927	13.79	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			420.71880	418.412	18.09	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,485.01880	1,505.712	18.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			39.42310	39.280	26.64	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,794.38480	1,815.611	18.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,108.65060	1,095.091	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			272.95060	282.391	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,101.95360	1,088.518	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			276.25360	285.818	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			232.28790	230.788	25.83	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			279.58250	289.272	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,255.17870	1,239.170	13.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			209.47870	216.470	13.62	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,198.04380	1,182.940	13.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			232.34380	240.240	13.67	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			360.08480	358.311	18.95	0.00	0	43,156

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	11.95	Call			1,170.07980	1,155.443	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			244.37980	252.743	13.69	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,095.28250	1,081.972	13.76	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,315.83780	1,299.071	13.57	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			205.13780	211.170	13.57	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			275.40350	274.765	20.95	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,614.70350	2,636.865	20.95	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			288.15130	288.670	21.87	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,972.15130	2,995.170	21.87	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,386.87640	1,369.261	13.50	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			210.87640	215.761	13.50	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			319.82140	321.977	23.32	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,401.62140	3,425.877	23.32	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,462.90080	1,444.279	13.38	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			214.70080	218.179	13.38	0.00	0	250
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			759.26160	755.116	16.34	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			971.86160	989.216	16.34	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			756.16340	752.074	16.36	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			978.76340	996.174	16.36	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			753.08300	749.054	16.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			985.68300	1,003.154	16.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			761.66860	757.712	16.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			985.66860	1,003.312	16.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			767.87550	763.802	16.34	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			971.87550	989.402	16.34	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			764.76320	760.751	16.36	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			978.76320	996.351	16.36	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,539.73250	1,520.914	13.36	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			221.53250	224.514	13.36	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			353.75470	357.403	24.72	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,855.55470	3,881.003	24.72	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			376.91180	381.359	25.90	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,326.51180	4,353.059	25.90	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,614.28420	1,593.054	13.47	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			233.88420	234.754	13.47	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,687.25940	1,665.970	13.54	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			242.55940	243.670	13.54	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			348.23880	344.343	25.62	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,803.53880	4,822.043	25.62	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			882.61680	881.583	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,087.01680	1,085.983	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			879.50590	878.471	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,093.90590	1,092.871	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			876.41680	875.381	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,100.81680	1,099.781	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			974.61390	970.032	16.36	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			988.41390	1,006.632	16.36	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	19/09/2016	Foreign Exchange Option	13.29	Call			981.21650	976.838	16.32	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			975.01650	993.438	16.32	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			978.07250	973.424	16.34	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			981.87250	1,000.024	16.34	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,763.14910	1,743.510	13.57	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			247.64910	250.910	13.57	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			321.60150	327.371	25.57	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,256.10150	5,284.771	25.57	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			296.64400	302.860	25.36	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,691.14400	5,720.560	25.36	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,828.56380	1,808.685	13.59	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			253.06380	256.385	13.59	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,905.89980	1,883.806	13.58	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			259.59980	261.107	13.58	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			274.20000	272.789	25.04	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,227.90000	6,250.089	25.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,418.44260	1,406.414	14.62	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			577.84260	589.514	14.62	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,413.50170	1,401.563	14.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			582.90170	594.663	14.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,408.57610	1,396.733	14.66	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			587.97610	599.833	14.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,163.16790	1,159.301	16.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			971.86790	991.801	16.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,159.83600	1,156.068	16.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			978.53600	998.568	16.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			247.48660	251.618	24.75	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,566.18660	6,594.118	24.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,946.53980	1,925.794	13.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			255.23980	258.294	13.45	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,166.51030	1,162.551	16.15	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			965.21030	985.051	16.15	0.00	0	0
<b>Total \$ / R Option</b>											<b>3,921,611.30</b>	<b>19,000</b>	<b>1,764,961</b>
<b>Total \$ / R</b>											<b>562,624,525.80</b>	<b>64,466</b>	<b>2,999,087</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.24830		12.26940			869,629.30	71	707
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.44550		12.46740			248,910.00	20	338
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.63700		12.65880			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.85270		12.87570			0.00	0	31
<b>Total \$ / R MAXI Future</b>											<b>1,118,539.30</b>	<b>91</b>	<b>1,100</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			88.69930	71.331	19.33	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			96,032.99930	93,905.061	19.26	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			92.99930	75.061	19.26	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			98,024.60910	95,897.791	19.41	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			84.60910	67.791	19.41	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			97,028.69930	94,901.331	19.33	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			10,002.59020	10,489.364	13.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			87,353.97600	85,630.830	13.98	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			9,613.97600	10,080.830	13.98	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			86,546.76930	84,833.524	13.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			9,806.76930	10,283.524	13.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			85,742.59020	84,039.364	13.97	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			18,630.45140	19,119.933	13.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			98,776.86560	97,097.922	13.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			18,896.86560	19,397.922	13.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			100,246.48620	98,544.780	13.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			18,366.48620	18,844.780	13.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			99,510.45140	97,819.933	13.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			89,580.69630	88,618.722	14.37	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			43,010.69630	44,348.722	14.37	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			90,558.95400	89,579.457	14.32	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			41,988.95400	43,309.457	14.32	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			90,068.33460	89,097.826	14.35	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			42,498.33460	43,827.826	14.35	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>1,118,539.30</b>	<b>91</b>	<b>1,100</b>
£ / R	On	12/06/2015			18.76800		18.67230			47,107,680.00	2,510	29,026
£ / R	On	14/09/2015			19.05710		18.96080			7,813,411.00	410	4,190
£ / R	On	11/12/2015			19.34090		19.24290			0.00	0	9,392
£ / R	On	14/03/2016			19.66590		19.56770			0.00	0	2,035
<b>Total £ / R Future</b>										<b>54,921,091.00</b>	<b>2,920</b>	<b>44,643</b>
£ / R	On	12/06/2015		Put			1,331.22320	1,235.686	18.21	0.00	0	0
£ / R	On	12/06/2015		Put			286.19730	218.142	14.48	0.00	0	0
£ / R	On	12/06/2015		Call			115.17200	142.134	14.51	0.00	0	0
£ / R	On	12/06/2015		Put			292.87200	224.134	14.51	0.00	0	0
£ / R	On	12/06/2015		Call			111.92060	138.210	14.53	0.00	0	0
£ / R	On	12/06/2015		Put			299.62060	230.210	14.53	0.00	0	0
£ / R	On	12/06/2015		Call			3.52320	3.686	18.21	0.00	0	17,000
£ / R	On	12/06/2015		Call			1,672.64650	1,768.210	19.81	0.00	0	0
£ / R	On	12/06/2015		Put			0.34650	0.211	19.81	0.00	0	17,000
£ / R	On	12/06/2015		Call			118.49730	146.142	14.48	0.00	0	0
£ / R	On	14/09/2015		Put			347.64450	317.573	13.81	0.00	0	18,900
£ / R	On	14/09/2015		Call			571.39460	626.322	13.99	0.00	0	0
£ / R	On	14/09/2015		Put			550.59460	509.222	13.99	0.00	0	0
£ / R	On	14/09/2015		Call			1,145.04310	1,222.703	13.60	0.00	0	0
£ / R	On	14/09/2015		Put			184.24310	165.603	13.60	0.00	0	16,500
£ / R	On	14/09/2015		Call			1,029.84480	1,104.060	13.67	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	18.50	Call			808.44450	874.673	13.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			229.04480	206.960	13.67	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			562.33090	616.353	14.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			561.53090	519.253	14.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,980.80130	8,077.106	24.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00130	0.006	24.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			566.65600	621.325	13.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			555.85600	514.225	13.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			165.20770	182.687	15.95	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,704.40770	1,625.587	15.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,158.48500	1,231.149	13.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,598.76920	1,684.599	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			302.42520	286.613	13.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			417.50170	392.548	13.56	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			363.07230	390.923	16.17	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,890.17230	1,820.023	16.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,164.43190	1,237.287	13.57	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			421.53190	396.387	13.57	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			425.58500	400.249	13.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			449.65770	483.800	15.56	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,536.75770	1,472.900	15.56	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,170.40170	1,243.448	13.56	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			225.86920	213.698	13.45	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,385.32520	1,467.513	13.47	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,151.82260	1,201.898	13.78	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			774.12260	725.998	13.78	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,147.14210	1,197.049	13.79	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			779.44210	731.149	13.79	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,142.48640	1,192.219	13.80	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			784.78640	736.319	13.80	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>142,130</b>
<b>Total £ / R</b>											<b>54,921,091.00</b>	<b>2,920</b>	<b>186,773</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09867		0.09863			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10039		0.10035			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10211		0.10206			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>11,739</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			862.84060	867.371	17.86	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.14060	0.071	17.86	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			44.52890	42.084	14.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			181.82890	174.784	14.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.14390	0.113	21.44	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,137.44390	1,132.813	21.44	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,050.45620	1,053.655	12.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			15.35620	14.255	12.65	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			298.37010	297.333	12.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			263.27010	257.933	12.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			69.61760	68.251	16.23	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,034.51760	1,028.851	16.23	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,268.79480	1,271.723	14.82	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			62.49480	60.823	14.82	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			552.44880	554.583	15.10	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			346.14880	343.683	15.10	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			234.31070	234.839	17.62	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,028.01070	1,023.939	17.62	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>11,739</b>
€ / R	On	12/06/2015	Foreign Exchange Future			13.62850		13.38230			4,429,262.50	325	147,280
€ / R	On	14/09/2015	Foreign Exchange Future			13.86590		13.61680			17,623,558.90	1,271	25,555
€ / R	On	11/12/2015	Foreign Exchange Future			14.10120		13.84740			0.00	0	10,618
€ / R	On	14/03/2016	Foreign Exchange Future			14.37330		14.11530			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.91390		14.64480			0.00	0	0
<b>Total € / R Future</b>											<b>22,052,821.40</b>	<b>1,596</b>	<b>186,453</b>
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,027.75310	1,781.617	23.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.06460	0.144	23.13	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,967.76460	1,721.644	23.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.05670	0.125	23.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,007.75670	1,761.625	23.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,017.75480	1,771.621	23.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			96.93780	224.278	15.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			194.63780	75.778	15.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			29.57450	77.305	15.50	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			427.27450	228.805	15.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.05310	0.117	23.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			2.77290	0.687	17.74	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			128.51240	281.651	15.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			146.21240	53.151	15.51	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			4.82730	12.573	17.00	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			822.52730	584.073	17.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.05480	0.121	23.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,132.57890	1,378.543	19.22	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.27890	0.043	19.22	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			735.07290	979.187	17.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			145.57700	94.770	13.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			143.93600	190.090	15.46	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			1,127.13600	924.189	15.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			826.87090	1,039.887	13.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			110.07090	73.987	13.15	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			81.19800	104.807	17.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,704.39800	1,478.907	17.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			80.52380	103.892	17.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,713.72380	1,487.992	17.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,385.70600	1,626.291	14.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			28.90600	20.391	14.02	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			991.57840	1,215.380	13.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			109.02160	142.672	16.27	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,392.22160	1,176.772	16.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			79.85840	102.992	17.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,723.05840	1,497.092	17.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			732.37700	930.670	13.02	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			74.77840	49.480	13.34	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			993.73760	1,197.948	12.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			196.33760	146.748	12.96	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			119.35360	140.938	19.34	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,771.95360	2,539.738	19.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			264.72820	320.213	16.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,407.32820	1,209.013	16.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,907.40640	3,159.803	16.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			10.00640	8.603	16.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			263.14730	318.255	16.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,415.74730	1,217.056	16.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			261.58210	316.313	16.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,424.18210	1,225.113	16.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			539.41250	660.971	13.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			592.01250	459.771	13.70	0.00	0	6,076
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			645.02020	510.840	13.52	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			758.18830	883.342	13.48	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			632.88830	500.042	13.48	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			754.24440	878.725	13.50	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			638.94440	505.425	13.50	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			750.32020	874.140	13.52	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			905.75400	1,010.487	15.15	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,210.95400	1,046.587	15.15	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			902.75970	1,007.079	15.17	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,217.95970	1,053.179	15.17	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			908.76930	1,013.910	15.14	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,203.96930	1,040.010	15.14	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>199,679</b>
<b>Total € / R</b>											<b>22,052,821.40</b>	<b>1,596</b>	<b>386,132</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.48610		9.34210			0.00	0	13,982
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.58940		9.44440			0.00	0	1,962

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 Future			9.69280		9.54750			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.81560		9.67020			0.00	0	1,000
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,985</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.04160	0.026	21.53	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			692.52170	836.180	18.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.42170	0.080	18.15	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			350.00760	488.069	15.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			7.90760	1.969	15.77	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			898.43830	754.676	19.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.51890	0.743	19.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			908.41890	764.643	19.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.50040	0.712	19.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			918.40040	774.612	19.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			942.14160	1,086.126	21.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			23.41300	6.862	14.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			30.01680	68.610	12.02	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			187.91680	82.510	12.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			11.09130	26.303	13.30	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			318.99130	190.203	13.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.53830	0.776	19.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			215.51300	342.962	14.68	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			43.80530	58.141	13.78	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			939.40530	808.741	13.78	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			43.00620	57.059	13.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			948.60620	817.659	13.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			42.22270	56.000	13.83	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			957.82270	826.600	13.83	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			7.17470	5.975	17.69	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,303.71930	2,447.972	18.09	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			6.21930	5.172	18.09	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,254.18000	2,398.360	17.89	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			6.68000	5.560	17.89	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,204.67470	2,348.775	17.69	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			367.35090	300.822	12.81	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			537.54970	617.444	12.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			357.34970	291.844	12.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			532.53150	611.912	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			362.33150	296.312	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			527.55090	606.422	12.81	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,456</b>
<b>Total AU\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>23,441</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.84280		9.78230			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.98730		9.92660			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 CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			35.43930	47.936	16.13	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			243.13930	195.136	16.13	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			33.43990	45.313	16.16	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			251.13990	202.513	16.16	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			31.53610	42.808	16.19	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			259.23610	210.008	16.19	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			127.82630	109.673	11.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			407.83140	450.023	11.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			131.23140	112.723	11.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			401.29770	443.133	11.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			134.69770	115.833	11.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			414.42630	456.973	11.74	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>3,936</b>
CHF / R	On	12/06/2015	Foreign Exchange Future			13.11470		12.96890			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.37590		13.22840			0.00	0	1,607
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,865</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,129.64010	1,274.908	21.05	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			0.74010	0.208	21.05	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,119.67880	1,264.921	21.00	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			0.77880	0.221	21.00	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,109.71950	1,254.935	20.96	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			0.81950	0.235	20.96	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			638.95160	744.048	13.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			200.55160	158.148	13.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			632.64110	737.129	13.72	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			204.24110	161.229	13.72	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			626.37030	730.251	13.73	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			207.97030	164.351	13.73	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>8,865</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.97420		1.97670			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.99360		1.99590			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,173.10160	1,147.424	18.32	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			6.10160	5.424	18.32	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,370.02320	1,344.603	18.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			3.02320	2.603	18.98	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,271.37940	1,245.821	18.69	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			4.37940	3.821	18.69	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			676.17950	691.108	14.21	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			622.99120	613.293	14.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			563.99120	577.293	14.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			575.72390	566.946	14.08	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			616.72390	630.946	14.08	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			535.17950	527.108	14.21	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	12/06/2015	Foreign Exchange Future			1.83020		1.79560			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.86450		1.82920			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			601.38160	913.389	18.54	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			45.38160	11.389	18.54	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			519.37700	816.794	17.82	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			63.37700	14.793	17.82	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			442.49970	725.017	17.86	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			86.49970	23.017	17.86	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			147.15310	88.027	12.25	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			960.72360	1,247.106	12.16	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			168.72360	102.106	12.16	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			888.12690	1,164.465	12.12	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			196.12690	119.465	12.12	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,039.15310	1,333.027	12.25	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	12/06/2015	Foreign Exchange Future			0.12530		0.12510			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12500		0.12480			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12460		0.12440			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
NGN / R	On	12/06/2015	Foreign Exchange Future			0.06150		0.06160			0.00	0	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05790		0.05790			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05630		0.05640			0.00	0	112,080
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>161,880</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>161,880</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.75420		8.71120			0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.77160		8.72510			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.81930		8.77640			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.89000		8.84590			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			5.86970	9.217	16.43	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			384.66970	345.017	16.43	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			5.40120	8.565	16.49	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			394.20120	354.365	16.49	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			4.96730	7.956	16.55	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			403.76730	363.756	16.55	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			322.26670	147.553	15.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			387.16670	165.953	15.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			316.38410	142.881	15.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			391.28410	171.282	15.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			310.54720	138.310	15.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			395.44720	176.710	15.86	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			352.65150	278.764	21.69	0.00	0	10,000
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			277.55150	157.164	21.69	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			421.22310	387.706	11.50	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			95.51590	104.690	11.54	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			429.11590	395.390	11.54	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			99.77790	109.375	11.47	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			413.37790	380.075	11.47	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			97.62310	107.006	11.50	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			221.49040	235.382	12.83	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			485.59040	455.382	12.83	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			227.35020	241.591	12.77	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			471.45020	441.591	12.77	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			224.40040	238.467	12.80	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			478.50040	448.467	12.80	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>10,500</b>
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.11270		1.09070			1,493,243.40	1,342	770
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11410		1.09220			0.00	0	24,993
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11590		1.09390			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>1,493,243.40</b>	<b>1,342</b>	<b>25,763</b>
<b>Total QUANTO € / \$</b>											<b>1,493,243.40</b>	<b>1,342</b>	<b>25,763</b>
RAIN	On	12/06/2015	Foreign Exchange Future			21,624.45000		21,480.07000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/06/2015 Foreign Exchange Future			4.56150		4.56370			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.51460		4.51740			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			0.29430	0.454	22.42	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			426.59430	428.954	22.42	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			0.27210	0.425	22.68	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			436.57210	438.925	22.68	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			0.24370	0.384	22.84	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			446.54370	448.884	22.84	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			79.24270	78.581	12.39	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			171.84270	173.981	12.39	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			86.24880	85.462	12.32	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			158.84880	160.862	12.32	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			82.68510	81.961	12.35	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			165.28510	167.361	12.35	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 12/06/2015 Foreign Exchange Future			1.69240		1.68820			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.64630		1.64220			0.00	0	90
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>106</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>106</b>
<b>Total Futures</b>								<b>638 288 609.60</b>	<b>51,415</b>	<b>1,697,976</b>
<b>Total Options</b>								<b>3 921 611.30</b>	<b>19,000</b>	<b>2,123,226</b>
<b>Grand Total:</b>								<b>642,210,220.90</b>	<b>70,415</b>	<b>3,821,202</b>