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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/07/2015 Foreign Exchange Future			12.59800		12.64400			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.62480		12.67270			0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.62700		12.67490			0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.65390		12.70160			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.65610		12.70390			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.65830		12.70610			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.66730		12.71500			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.68950		12.73730			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.69840		12.74620			406,272,609.60	31,994	517,789
\$ / R On 28/09/2015 Foreign Exchange Future			12.72950		12.77740			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.73390		12.78190			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.79720		12.84530			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.86140		12.90950			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.89130		12.93920			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.89820		12.94610			166,515,762.00	12,910	170,450
\$ / R On 21/12/2015 Foreign Exchange Future			12.92120		12.96900			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.97400		13.02170			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.00610		13.05380			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.04310		13.09080			0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.07320		13.12100			0.00	0	0
\$ / R On 11/03/2016 Foreign Exchange Future			13.10790		13.15580			0.00	0	272

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Future			13.11480		13.16270			0.00	0	9,657
\$ / R	On	29/03/2016	Foreign Exchange Future			13.14950		13.19750			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.21420		13.26250			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.28790		13.33660			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.31170		13.36050			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.31890		13.36770			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.32840		13.37730			0.00	0	13,671
\$ / R	On	28/06/2016	Foreign Exchange Future			13.36420		13.41330			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.43330		13.48280			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.49720		13.54680			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			13.54790		13.59760			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.56690		13.61670			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.62600		13.67590			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.69560		13.74570			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.72940		13.77960			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.74000		13.79020			0.00	0	0
<b>Total \$ / R Future</b>											<b>572,788,371.60</b>	<b>44,904</b>	<b>721,963</b>
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,844.00000	1,798.000	19.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	19.69	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,494.00000	1,448.000	19.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	19.69	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			36.98860	8.793	16.57	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			102.98860	120.793	16.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			4.48320	0.229	21.59	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			330.48320	372.229	21.59	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.06320	0.000	31.22	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,506.06320	3,552.000	31.22	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			446.55140	401.494	14.10	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			23.85140	26.694	14.10	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			248.15770	209.339	14.26	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			93.25770	102.339	14.26	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			563.52080	515.996	13.05	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			31.92080	32.096	13.05	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			315.44250	275.015	13.54	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			113.84250	121.115	13.54	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			85.59440	69.386	15.74	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			491.69440	523.286	15.74	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.07290	0.359	30.03	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,793.97290	3,842.059	30.03	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,556.81560	1,508.882	16.36	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.71560	0.582	16.36	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Call			254.40140	218.005	13.72	0.00	0	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			168.30140	179.705	13.72	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			120.64770	99.696	15.12	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			384.54770	411.396	15.12	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,906.27970	1,858.434	17.61	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.17970	0.134	17.61	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			479.81670	434.710	13.13	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			64.81670	67.410	13.13	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			628.21930	582.378	13.09	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			50.91930	52.878	13.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			1,009.37750	960.917	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			13.17750	12.517	13.12	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,251.11950	1,202.694	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.48660	1.096	15.46	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,578.40760	1,530.064	14.66	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			2.20760	1.664	14.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,211.99790	1,163.543	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			5.79790	5.143	13.28	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,508.80650	1,460.383	14.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,548.56980	1,500.193	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			2.36980	1.793	14.52	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,260.99800	1,212.503	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			4.79800	4.103	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,747.68660	1,699.496	15.46	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.60940	0.431	17.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,767.62000	1,719.445	15.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.42000	1.045	15.55	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,578.23060	1,621.256	19.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			19.93290	15.849	20.29	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,723.73290	1,767.449	20.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,186.75880	2,138.794	17.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.55880	0.394	17.51	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,146.80940	2,098.831	17.33	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			643.98490	676.320	15.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			90.43500	77.473	16.41	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			744.23500	779.073	16.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.03500	0.000	20.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,753.83500	5,801.600	20.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			24.43060	19.656	19.78	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			502.22900	530.684	15.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			136.63040	118.431	15.51	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			540.43040	570.031	15.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			16.80900	13.230	20.72	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,850.60900	1,894.830	20.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			110.18490	94.720	15.97	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			428.91860	454.936	14.99	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			158.58890	138.292	15.20	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			472.38890	499.892	15.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			37.29510	30.880	18.77	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,291.09510	1,332.480	18.77	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			148.42900	129.084	15.34	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			267.08460	286.303	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			242.90940	215.748	14.28	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			296.70940	317.348	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			115.78540	99.720	15.86	20,043.76	201	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			619.58540	651.320	15.86	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			175.11860	153.336	14.99	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			201.92580	215.499	13.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			301.95240	269.209	13.88	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			225.75240	240.809	13.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			155.98700	135.930	15.23	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			479.78700	507.530	15.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			263.28460	234.703	14.11	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			155.00900	165.496	13.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			367.39060	331.169	13.69	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			171.19060	182.769	13.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			206.41580	182.015	14.64	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			360.21580	383.615	14.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			328.12580	293.899	13.80	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			129.08570	137.769	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			409.72610	371.624	13.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			143.52610	153.224	13.58	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			286.99250	255.154	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			240.79250	256.754	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			391.20900	353.896	13.62	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Put			0.00000	83.423	13.23	16,768.10	201	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			532.35990	490.116	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			86.15990	91.716	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			339.03050	304.225	13.77	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			192.83050	205.825	13.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			435.28570	396.169	13.51	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			48.78680	51.538	13.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			608.55330	564.523	13.12	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			62.35330	66.123	13.12	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			397.31910	359.739	13.61	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			151.11910	161.339	13.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.27	Call			0.00000	511.823	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			38.50060	39.452	12.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			707.22570	661.064	12.93	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			41.02570	42.664	12.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			461.82840	421.748	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			115.62840	123.348	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			664.98680	619.938	13.01	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			15.84170	15.255	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			777.89070	730.329	12.92	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			31.69070	31.928	12.92	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			585.12870	541.594	13.17	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			68.92870	73.194	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			724.70060	677.852	12.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			7.38860	6.696	13.24	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,134.19960	1,085.699	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			7.99960	7.299	13.22	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			689.89400	644.467	12.96	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			43.69400	46.066	12.96	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			962.04170	913.655	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			4.91950	4.294	13.32	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,241.32390	1,192.894	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			5.12390	4.494	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			742.30640	695.046	12.89	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			36.10640	36.646	12.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,153.58860	1,105.096	13.24	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			2.60650	1.983	14.34	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,459.13840	1,410.652	14.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			2.93840	2.252	14.10	0.00	0	50,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			8.43540	5.612	28.75	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,031.03540	4,076.112	28.75	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,384.33080	1,336.186	13.75	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			6.93080	6.686	13.75	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			151.21630	133.586	15.78	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			3.89430	3.722	14.73	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			643.81630	674.086	15.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			58.83960	50.324	18.36	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,281.43960	1,320.824	18.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,979.17060	1,931.178	16.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.77060	1.678	16.11	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,631.29430	1,583.222	14.73	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			300.60250	273.222	14.31	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			318.70250	339.322	14.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			171.19990	156.545	16.52	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			885.89990	919.345	16.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			22.28150	18.672	28.41	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,156.98150	4,201.472	28.41	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,050.22570	2,001.581	15.34	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			4.92570	4.381	15.34	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,705.43030	1,656.429	14.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			10.13030	9.229	14.36	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,776.70220	1,727.975	14.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			17.20220	16.575	14.36	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			184.42280	171.305	17.16	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,124.92280	1,159.905	17.16	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			27.75600	24.974	27.72	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,568.25600	4,613.574	27.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,118.47570	2,069.964	15.19	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			8.97570	8.564	15.19	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			778.00780	739.965	13.38	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			178.80780	188.665	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			68.35970	64.956	22.89	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,922.25970	2,966.756	22.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			64.78840	61.680	26.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,618.68840	3,663.480	26.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.17660	1.701	27.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,826.07660	7,873.501	27.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			107.40510	100.142	19.72	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,001.30510	2,041.942	19.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			98.95040	92.239	20.07	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,122.85040	2,164.039	20.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			97.13120	90.539	20.15	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,151.03120	2,192.339	20.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			288.16800	270.114	16.07	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			842.06800	871.914	16.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			252.71180	236.756	16.50	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			966.61180	998.556	16.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			147.62760	137.825	18.45	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,571.52760	1,609.625	18.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			346.84940	325.752	15.48	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			680.74940	707.551	15.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			313.34650	293.956	15.80	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			767.24650	795.756	15.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			302.99050	284.144	15.91	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			796.89050	825.944	15.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			422.42770	397.741	14.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			526.32770	549.541	14.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			404.62240	380.751	15.01	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			558.52240	582.551	15.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			371.35310	349.051	15.27	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			625.25310	650.851	15.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			499.86460	470.785	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			413.76460	432.585	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			482.01700	453.640	14.48	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			435.91700	455.440	14.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			441.04690	415.534	14.74	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			494.94690	517.334	14.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			647.15670	612.997	13.84	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			271.05670	284.797	13.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			641.53550	607.548	13.86	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			275.43550	289.348	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			630.41200	596.767	13.90	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			284.31200	298.567	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			903.69830	860.871	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			137.59830	142.671	13.25	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			888.44910	845.835	13.24	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	11/12/2015	Foreign Exchange Option	12.20	Put			142.34910	147.635	13.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			652.81750	618.486	13.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			266.71750	280.286	13.82	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			965.88090	922.248	13.27	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			119.78090	124.048	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			926.79660	883.659	13.26	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			130.69660	135.459	13.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			919.06750	876.030	13.25	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			132.96750	137.830	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,087.27470	1,042.362	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			91.17470	94.162	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,046.14710	1,001.628	13.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			100.04710	103.428	13.30	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,013.71400	969.535	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			107.61400	111.335	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,257.76170	1,211.571	13.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			61.66170	63.371	13.37	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,214.30010	1,168.387	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			68.20010	70.187	13.36	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,129.02830	1,083.753	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			82.92830	85.553	13.33	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,578.59490	1,530.755	13.82	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			32.49490	32.555	13.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,392.09650	1,344.245	13.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			45.99650	46.045	13.42	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,382.88950	1,335.265	13.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			46.78950	47.066	13.41	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,010.44630	1,962.678	14.74	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			14.34630	14.478	14.74	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,961.84800	1,914.074	14.63	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			15.74800	15.874	14.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,768.83080	1,721.025	14.23	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			22.73080	22.826	14.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,796.80400	3,748.877	19.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.70400	0.677	19.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,746.86150	3,698.933	19.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.76150	0.733	19.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,696.92340	3,648.995	19.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.82340	0.795	19.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			191.03030	179.370	17.75	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,372.03030	1,408.170	17.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			33.62470	29.195	27.08	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,934.62470	4,977.995	27.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,181.78170	2,133.403	14.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			12.78170	12.203	14.90	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,852.09650	1,803.806	14.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			23.09650	22.607	14.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,842.49390	1,794.210	14.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			23.49390	23.011	14.24	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			559.04500	530.952	14.47	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			467.34500	486.952	14.47	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			578.32050	550.795	14.52	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			494.52050	514.695	14.52	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			522.35010	497.543	14.86	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			578.55010	601.443	14.86	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			214.64230	203.596	18.32	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,640.84230	1,677.496	18.32	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,341.25450	1,298.004	13.34	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			87.45450	91.904	13.34	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			152.57490	145.576	20.41	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,461.77490	2,502.476	20.41	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,563.07930	1,517.247	13.61	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			72.27930	74.147	13.61	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,419.42390	1,376.161	13.31	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			98.42390	102.961	13.31	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			221.75290	211.638	19.00	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,940.75290	1,978.438	19.00	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			918.82660	884.086	13.58	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			293.02660	306.186	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			41.13330	42.179	14.54	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,690.49270	1,644.390	13.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			77.79270	79.590	13.68	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			105.50680	107.908	13.25	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			161.41690	160.196	22.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			3,148.71690	3,195.397	22.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			158.25860	157.673	24.12	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,495.55860	3,542.873	24.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,153.83330	2,106.979	14.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,091.79490	7,139.027	26.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			284.31390	271.997	18.34	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,711.61390	1,747.197	18.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			244.61670	234.197	19.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			1,981.91670	2,019.397	19.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,468.20680	1,422.708	13.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,757.13370	2,800.655	21.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,219.52930	1,178.001	13.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			166.82930	173.201	13.31	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			398.13820	380.677	16.81	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,175.43820	1,205.877	16.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			24.49490	23.827	26.37	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,474.76370	1,508.558	17.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,273.21050	1,231.262	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			150.51050	156.462	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,265.47070	1,223.578	13.30	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			152.77070	158.778	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			169.83370	165.455	21.04	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			155.05230	161.122	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,442.06790	1,398.050	13.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			109.36790	113.250	13.25	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,376.00010	1,333.316	13.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			123.30010	128.516	13.27	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			327.46370	313.358	17.70	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,343.95590	1,301.491	13.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			131.25590	136.691	13.28	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,257.75230	1,215.922	13.30	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			231.06550	221.963	19.71	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,283.56550	2,322.463	19.71	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,508.71100	1,462.988	13.27	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			111.21100	113.488	13.27	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,583.30570	1,537.102	13.29	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			120.80570	122.902	13.29	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			235.60420	227.400	20.43	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,633.10420	2,673.200	20.43	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,666.93290	1,622.512	13.40	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			130.33290	134.612	13.40	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			251.67510	246.968	21.59	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,045.07510	3,089.068	21.59	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,410.75580	2,449.213	19.83	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,374.55050	1,335.909	13.37	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			214.05050	224.209	13.37	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			321.25580	310.913	19.83	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			787.18200	761.591	15.21	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			719.48200	742.691	15.21	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			783.49590	757.930	15.23	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			725.79590	749.030	15.23	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			790.88550	765.209	15.19	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			713.18550	736.309	15.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			795.96840	770.505	15.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			718.66840	742.105	15.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			792.29170	766.913	15.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			724.99170	748.513	15.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			400.76140	387.445	18.75	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,953.46140	1,989.045	18.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,420.80470	1,382.484	13.32	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			203.50470	214.084	13.32	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			799.66760	774.119	15.17	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			712.36760	735.719	15.17	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			285.80700	277.876	22.96	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,492.50700	3,533.676	22.96	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,751.36280	1,709.984	13.50	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			138.06280	145.784	13.50	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	11.80	Call			1,828.35680	1,787.331	13.55	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			145.55680	154.031	13.55	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			319.19970	314.368	24.54	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,966.39970	4,011.068	24.54	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,902.93330	1,862.343	13.66	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			156.13330	165.143	13.66	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			339.93130	329.027	25.59	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,493.13130	4,531.827	25.59	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			819.75310	818.651	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,034.15310	1,033.051	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			816.59150	815.488	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,040.99150	1,039.888	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			822.93700	821.836	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,027.33700	1,026.236	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,031.81600	1,007.878	15.24	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			724.21600	749.978	15.24	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,027.93350	1,004.067	15.26	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			730.33350	756.167	15.26	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,024.07220	1,000.271	15.28	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			736.47220	762.371	15.28	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			320.91250	305.201	25.32	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,954.21250	4,988.301	25.32	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,982.35650	1,941.959	13.71	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			165.65650	175.059	13.71	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,049.32550	2,010.039	13.79	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			173.42550	184.038	13.79	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			293.67440	287.680	25.27	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,387.77440	5,431.680	25.27	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,126.50090	2,086.585	13.78	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			180.80090	190.985	13.78	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			275.45740	262.456	25.04	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,929.75740	5,966.856	25.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,543.92420	1,513.016	14.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			414.32420	433.616	14.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,538.07610	1,507.289	14.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			418.47610	437.889	14.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,549.79480	1,518.766	14.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			410.19480	429.366	14.04	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,229.49550	1,205.731	15.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			749.29550	775.731	15.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			249.03920	237.037	24.61	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,268.83920	6,307.037	24.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,171.79820	2,131.458	13.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			181.59820	191.458	13.69	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,237.58470	1,213.690	15.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			737.38470	763.690	15.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,233.52690	1,209.704	15.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			743.32690	769.704	15.30	0.00	0	0
<b>Total \$ / R Option</b>											<b>36,811.86</b>	<b>402</b>	<b>1,562,350</b>
<b>Total \$ / R</b>											<b>572,825,183.46</b>	<b>45,306</b>	<b>2,284,313</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.69840		12.74620			2,552,378.40	201	1,012
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.89820		12.94610			438,538.80	34	124
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.11480		13.16270			0.00	0	56
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.32840		13.37730			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>2,990,917.20</b>	<b>235</b>	<b>1,192</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			106,670.45740	101,820.295	13.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			1,050.45740	980.295	13.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			105,711.38190	100,861.588	13.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			1,091.38190	1,021.588	13.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			104,753.70320	99,904.433	13.15	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			1,133.70320	1,064.433	13.15	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			116,286.31840	111,731.812	13.34	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			7,676.31840	7,911.812	13.34	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			117,991.86890	113,424.583	13.35	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			7,381.86890	7,604.583	13.35	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			117,137.95460	112,577.000	13.34	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			7,527.95460	7,757.000	13.34	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			101,730.12280	97,763.443	13.37	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			24,460.12280	25,283.443	13.37	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			101,046.35690	97,086.856	13.37	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			24,776.35690	25,606.856	13.37	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			100,365.67530	96,413.041	13.37	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			25,095.67530	25,933.041	13.37	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			74,606.66260	72,149.022	15.51	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			80,876.66260	83,309.022	15.51	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			74,259.12850	71,811.948	15.53	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			81,529.12850	83,971.948	15.53	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			73,913.65710	71,476.404	15.56	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			82,183.65710	84,636.404	15.56	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>2,990,917.20</b>	<b>235</b>	<b>1,192</b>
£ / R	On	14/09/2015	Foreign Exchange Future			19.78770		19.84750			989,385.00	50	28,065
£ / R	On	11/12/2015	Foreign Exchange Future			20.08660		20.14650			0.00	0	4,958
£ / R	On	14/03/2016	Foreign Exchange Future			20.41490		20.47430			0.00	0	405
£ / R	On	13/06/2016	Foreign Exchange Future			20.73980		20.79960			0.00	0	0
<b>Total £ / R Future</b>											<b>989,385.00</b>	<b>50</b>	<b>33,428</b>

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	Call			8,867.50000	8,807.700	26.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	26.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,860.92960	1,800.069	14.16	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			13.42960	12.369	14.16	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,702.77320	1,641.840	13.37	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			15.27320	14.140	13.37	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			948.88280	892.400	10.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			41.38280	44.700	10.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			940.27370	883.897	10.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			42.77370	46.197	10.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			931.70040	875.431	10.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			44.20040	47.731	10.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			145.54180	123.238	12.94	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			798.04180	835.538	12.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,368.25790	1,307.195	11.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			20.75790	19.495	11.70	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			1,020.12840	971.332	11.71	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			273.62840	284.732	11.71	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			399.44420	372.171	13.24	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,022.94420	1,055.571	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,725.06010	1,668.822	11.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			78.56010	82.222	11.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,716.29260	1,660.092	11.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			79.79260	83.492	11.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			2,031.37950	1,974.113	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			44.87950	47.513	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,733.84050	1,677.571	11.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			77.34050	80.971	11.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			537.18900	503.772	12.56	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			720.68900	747.172	12.56	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,312.88650	2,253.084	12.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			36.38650	36.483	12.30	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,541.37840	1,489.688	11.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			277.07840	284.788	11.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,556.07310	1,504.239	11.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			271.77310	279.339	11.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,548.71410	1,496.951	11.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			274.41410	282.051	11.73	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,576.88190	1,102.224	12.75	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,287.28190	872.424	12.75	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,586.85700	1,110.891	12.73	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,277.25700	861.091	12.73	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,581.86390	1,106.553	12.74	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,282.26390	866.753	12.74	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>989,385.00</b>	<b>50</b>	<b>134,008</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10275		0.10356			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10452		0.10534			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10653		0.10736			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			1,358.59220	1,277.807	16.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			2.39220	2.507	16.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			426.99110	361.059	13.16	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			70.79110	85.759	13.16	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			52.98910	39.813	16.43	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			696.78910	764.513	16.43	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,542.46290	1,460.808	12.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			8.56290	8.708	12.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			665.77900	600.138	13.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			131.87900	148.038	13.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			213.80590	187.505	15.46	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			679.90590	735.405	15.46	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			903.61950	837.631	13.31	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			167.21950	184.131	13.31	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			400.40100	365.785	15.20	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			664.00100	712.285	15.20	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			192.53190	174.505	17.67	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,456.13190	1,521.005	17.67	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			14.02240		14.15850			8,735,955.20	623	34,333
€ / R	On	21/09/2015	Foreign Exchange Future			14.04090		14.17720			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.13550		14.27260			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.26370		14.40130			2,553,202.30	179	36,896
€ / R	On	25/01/2016	Foreign Exchange Future			14.39110		14.52940			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.53270		14.67190			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.80560		14.94700			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.08430		15.22840			0.00	0	0
<b>Total € / R Future</b>											<b>11,289,157.50</b>	<b>802</b>	<b>74,429</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			1,169.39010	1,035.958	12.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			10.89010	13.558	12.80	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,140.55040	1,007.321	12.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			128.73280	91.306	14.21	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			570.23280	668.906	14.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			75.95230	53.189	15.08	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			7.71150	9.798	13.01	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			1,246.77050	1,112.862	12.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			8.27050	10.462	12.97	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			42.84160	29.290	16.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,134.34160	1,256.890	16.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			42.16290	28.809	16.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			12.05040	14.921	12.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			188.41810	137.327	13.66	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			409.91810	494.927	13.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			3.98920	5.002	13.42	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,266.21150	1,132.198	13.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,143.66290	1,266.409	16.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			817.45230	930.789	15.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			43.53140	29.780	16.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,125.03140	1,247.380	16.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,899.93150	1,763.781	14.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			1.43150	1.381	14.78	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,462.48920	1,327.402	13.42	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			228.60570	171.635	13.54	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			391.40570	470.735	13.54	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			225.09110	168.810	13.57	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			397.89110	477.910	13.57	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			101.10240	73.041	14.84	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			773.90240	882.141	14.84	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			232.16860	174.507	13.52	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			384.96860	463.607	13.52	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			342.34380	282.099	13.46	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			419.74380	496.599	13.46	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			176.28910	143.645	14.80	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			823.68910	928.145	14.80	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			350.26770	288.866	13.42	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			407.66770	483.366	13.42	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			346.28660	285.462	13.44	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			413.68660	489.962	13.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,453.15450	3,315.695	16.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			1.85450	1.995	16.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,404.69400	1,278.079	12.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			53.39400	64.379	12.60	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			735.12620	642.848	12.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			233.82620	279.148	12.75	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			87.30690	74.782	18.14	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,186.00690	2,311.082	18.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			280.43630	238.873	14.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			869.13630	965.173	14.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			278.00460	236.820	14.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			876.70460	973.120	14.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			275.59200	234.786	14.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			884.29200	981.086	14.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			415.26230	363.212	14.35	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			805.86230	892.112	14.35	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			515.40690	452.963	13.75	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			606.00690	681.863	13.75	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			511.68780	449.612	13.77	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			612.28780	688.512	13.77	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			436.60820	382.276	14.21	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			757.20820	841.176	14.21	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			519.15390	456.335	13.73	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			599.75390	675.235	13.73	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			1,882.61630	1,995.478	17.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			1,704.73870	1,577.348	12.42	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			82.83870	94.648	12.42	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			1,571.43090	1,449.904	12.35	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			99.53090	117.204	12.35	0.00	0	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			884.82030	971.567	14.57	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			1,065.66440	965.118	12.44	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			243.76440	282.418	12.44	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			275.02020	246.385	16.72	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			1,753.12020	1,863.685	16.72	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			254.51630	228.178	17.01	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			301.88720	349.899	12.70	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			952.00030	861.595	12.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			310.10030	358.895	12.74	0.00	0	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			554.43290	497.324	14.28	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			782.53290	864.624	14.28	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			506.72030	454.267	14.57	0.00	0	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			975.70270	883.723	12.67	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			293.80270	341.023	12.67	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			969.72930	878.145	12.69	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			297.82930	345.445	12.69	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			963.78720	872.599	12.70	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			687.48580	631.183	14.79	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			980.48580	1,065.583	14.79	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			684.32660	628.295	14.81	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			383.15540	437.002	12.88	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			987.32660	1,072.695	14.81	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			681.18520	625.418	14.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			994.18520	1,079.818	14.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			500.71050	460.894	16.11	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,513.71050	1,615.294	16.11	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,130.15540	1,042.602	12.88	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,061.29770	989.480	14.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			782.89770	855.180	14.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,057.30360	985.727	14.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			788.90360	861.427	14.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,065.31770	993.245	14.34	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	14.94	Put			776.91770	848.945	14.34	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>294,040</b>
<b>Total € / R</b>											<b>11,289,157.50</b>	<b>802</b>	<b>368,469</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.24950		9.28280			9,249.50	1	2,544
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.35230		9.38640			0.00	0	8,628
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.46870		9.50310			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.58550		9.62270			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>9,249.50</b>	<b>1</b>	<b>13,047</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,061.91320	1,094.387	14.96	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			4.58270	3.782	15.01	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,071.78270	1,104.282	15.01	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			4.45630	3.680	15.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,081.65630	1,114.180	15.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			4.71320	3.887	14.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			2.93570	3.090	17.10	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,138.83970	2,104.872	17.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.43970	2.572	17.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,089.07610	2,055.119	17.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.67610	2.819	17.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,039.33570	2,005.390	17.10	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			379.78630	366.008	12.55	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			366.68630	387.308	12.55	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			375.29770	362.022	12.57	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			372.19770	393.322	12.57	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			371.23470	358.078	12.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			378.13470	399.378	12.60	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			776.90810	807.977	14.06	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			307.06830	301.008	14.08	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			784.36830	815.509	14.08	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			312.16870	305.965	14.04	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			769.46870	800.465	14.04	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			309.60810	303.477	14.06	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>9,249.50</b>	<b>1</b>	<b>13,047</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.77720		9.78100			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.92630		9.92960			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			259.09790	248.427	12.19	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			118.09790	111.227	12.19	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
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			253.13100	242.411	12.19	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			122.13100	115.211	12.19	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			247.25180	236.487	12.20	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			126.25180	119.287	12.20	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			133.56600	129.387	13.78	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			703.96600	703.087	13.78	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			131.74930	127.591	13.81	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			712.14930	711.291	13.81	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			135.41010	131.213	13.75	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			695.81010	694.913	13.75	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			212.71970		227.11620			0.00	0	24,000
<b>Total CF CANDCO CAGH Future</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Call			67.12620	52.730		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			67.11620	52.720		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			67.10620	52.710		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.00	0	0
<b>Total CF CANDCO CAGH Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGH</b>											<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO	On	06/08/2015	Foreign Exchange Future			35.69420		28.18460			0.00	0	10,000
<b>Total CF CANDCO CAGI Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	67.99	Put			39.80540	32.296		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.00	Put			39.81540	32.306		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	On	06/08/2015	Foreign Exchange Option	68.01	Put			39.82540	32.316		0.00	0	0
<b>Total CF CANDCO CAGI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDCO CAGI</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On	14/09/2015	Foreign Exchange Future			13.16790		13.32300			0.00	0	1,582
CHF / R	On	11/12/2015	Foreign Exchange Future			13.41980		13.57690			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			587.77460	477.430	12.95	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
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			54.77460	99.530	12.95	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			579.84890	470.377	12.96	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			56.84890	102.477	12.96	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			571.97990	463.382	12.97	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			58.97990	105.482	12.97	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			313.60310	266.503	15.01	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			726.70310	836.703	15.01	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			310.81240	264.087	15.04	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			733.91240	844.287	15.04	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			308.05120	261.692	15.06	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			741.15120	851.892	15.06	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>8,811</b>
CNH / R	On	14/09/2015	Foreign Exchange Future			2.03580		2.04130			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.05390		2.05870			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			216.10200	222.931	12.85	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			565.15030	518.979	12.85	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			252.15030	260.979	12.85	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			696.84680	646.893	12.85	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			183.84680	188.893	12.85	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			629.10200	580.931	12.85	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,054.20450	1,014.444	13.11	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			367.20450	375.444	13.11	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			991.07580	952.434	13.12	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			404.07580	413.434	13.12	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			930.30860	892.844	13.14	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			443.30860	453.844	13.14	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			1.88280		1.90070			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.91750		1.93560			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			1,633.13590	1,457.347	14.67	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			26.13590	29.347	14.67	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,540.03370	1,365.495	14.68	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			33.03370	37.495	14.68	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,448.37350	1,275.399	14.69	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			41.37350	47.399	14.69	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
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			406.36830	346.167	14.28	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,050.36830	1,171.167	14.28	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			380.22960	323.594	14.43	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,124.22960	1,248.594	14.43	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			434.37100	370.424	14.12	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			978.37100	1,095.424	14.12	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	14/09/2015	Foreign Exchange Future			0.12300		0.12430			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12210		0.12400			10,989.00	90	1,960
KES / R	On	14/03/2016	Foreign Exchange Future			0.12190		0.12360			0.00	0	0
<b>Total KES / R Future</b>											<b>10,989.00</b>	<b>90</b>	<b>1,973</b>
<b>Total KES / R</b>											<b>10,989.00</b>	<b>90</b>	<b>1,973</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06220		0.06240			0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05870		0.05910			0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05620		0.05670			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>94,200</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>94,200</b>
NZ\$ / R	On	11/08/2015	Foreign Exchange Future			8.41580		8.42000			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.44040		8.42190			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.51810		8.49940			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.60680		8.58870			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Call			0.00000	84.248	11.58	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.40	Put			0.00000	68.448	11.58	547,580.00	8,000	8,000
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Call			0.00000	79.370	11.63	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.41	Put			0.00000	73.570	11.63	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Call			0.00000	74.703	11.67	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.42	Put			0.00000	78.903	11.67	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Call			0.00000	70.241	11.72	0.00	0	0
NZ\$ / R	On	11/08/2015	Foreign Exchange Option	8.43	Put			0.00000	84.441	11.72	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			8.71600	7.938	12.33	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			676.81600	657.538	12.33	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			8.38080	7.603	12.37	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			686.48080	667.203	12.37	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			8.05920	7.283	12.41	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			696.15920	676.883	12.41	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			79.48820	80.269	12.94	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			670.08820	652.169	12.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			78.08870	78.832	12.98	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			678.68870	660.732	12.98	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			76.71590	77.423	13.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			687.31590	669.323	13.01	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			171.07160	173.525	13.62	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			722.37160	706.725	13.62	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			169.12750	171.540	13.65	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			730.42750	714.740	13.65	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			167.21150	169.582	13.68	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			738.51150	722.782	13.68	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>547,580.00</b>	<b>8,000</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>											<b>547,580.00</b>	<b>8,000</b>	<b>8,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.10430		1.11080			0.00	0	700
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10590		1.11240			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10810		1.11470			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>700</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>700</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,364.19000		22,498.85000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	14/09/2015	Foreign Exchange Future			4.53040		4.53680			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.49060		4.49420			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			68.39950	64.586	15.03	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			141.59950	144.186	15.03	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			75.94280	71.902	14.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			129.14280	131.502	14.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			72.09670	68.169	15.01	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			135.29670	137.770	15.01	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			158.96190	156.557	14.29	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			154.76190	155.957	14.29	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			153.75150	151.394	14.26	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			159.55150	160.794	14.26	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			149.18760	146.867	14.27	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			164.98760	166.267	14.27	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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R On 14/09/2015 Foreign Exchange Future			1.62320		1.62730			0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.57430		1.58290			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>588078069.80</b>	<b>46,082</b>	<b>988,195</b>
<b>Total Options</b>								<b>584391.86</b>	<b>8,402</b>	<b>1,964,970</b>
<b>Grand Total:</b>								<b>588,662,461.66</b>	<b>54,484</b>	<b>2,953,165</b>