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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/07/2015 Foreign Exchange Future			12.43900		12.51200			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.44960		12.52040			0.00	0	2,491
\$ / R On 23/07/2015 Foreign Exchange Future			12.45580		12.52690			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.46880		12.54010			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.49910		12.57070			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.52710		12.59850			0.00	0	51
\$ / R On 26/08/2015 Foreign Exchange Future			12.52920		12.60060			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.53140		12.60280			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.54000		12.61130			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.56150		12.63260			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.57010		12.64120			286,673,700.60	22,806	557,201
\$ / R On 28/09/2015 Foreign Exchange Future			12.60060		12.67290			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.60490		12.67740			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.66680		12.74030			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.72950		12.80280			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.75850		12.83180			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.76530		12.83850			98,535,350.70	7,719	137,676
\$ / R On 21/12/2015 Foreign Exchange Future			12.78760		12.86080			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.83910		12.91210			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.87060		12.94400			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			12.90660		12.98060			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2016	Foreign Exchange Future			12.93580		13.01020			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.96950		13.04450			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.97630		13.05130			32,635,394.50	2,515	12,783
\$ / R	On	29/03/2016	Foreign Exchange Future			13.01000		13.08560			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.07410		13.15010			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.14660		13.22240			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.17010		13.24580			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.17710		13.25270			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.18640		13.26210			0.00	0	5,470
\$ / R	On	28/06/2016	Foreign Exchange Future			13.22160		13.29710			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.28620		13.36180			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.34900		13.42550			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			13.39930		13.47650			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.41810		13.49560			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.47670		13.55510			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.54580		13.62520			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.57930		13.65920			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.58980		13.66980			0.00	0	0
<b>Total \$ / R Future</b>											<b>417,844,445.80</b>	<b>33,040</b>	<b>725,971</b>
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			375.90090	300.795	14.20	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			3.90090	1.795	14.20	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			363.88480	296.518	14.10	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			23.48480	26.918	14.10	0.00	0	0
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			156.14270	106.654	13.58	0.00	0	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			129.24270	150.854	13.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,740.11820	1,668.822	17.73	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.01820	0.022	17.73	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,390.51780	1,319.362	18.30	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.41780	0.562	18.30	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			102.65460	71.619	14.39	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			272.55460	312.819	14.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			47.21450	30.328	15.55	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			477.11450	531.528	15.55	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.28200	0.169	34.81	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,610.18200	3,681.369	34.81	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			401.98550	341.879	12.95	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			81.28550	92.779	12.95	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			509.16790	447.394	12.88	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			80.66790	90.294	12.88	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			298.71040	249.984	13.33	3,999,737.60	16,000	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			200.21040	222.884	13.33	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			103.00620	81.672	15.36	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			612.40620	662.472	15.36	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,455.21720	1,383.585	13.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			2.41720	2.185	13.99	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			135.54610	108.985	14.87	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			502.74610	547.585	14.87	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.05730	0.033	20.71	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,897.25730	3,968.633	20.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,803.82850	1,732.270	15.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			1.02850	0.870	15.58	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			438.89850	381.614	12.99	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			127.59850	141.614	12.99	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			570.53060	509.290	12.84	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			97.93060	107.790	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,408.19180	1,336.447	13.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,447.55090	1,375.853	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			6.35090	5.753	13.55	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,165.17740	1,094.417	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			13.97740	14.317	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,645.13650	1,573.637	14.29	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			1.52910	1.367	15.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,664.95340	1,593.470	14.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			3.75340	3.370	14.37	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,692.85980	1,756.768	19.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			28.84810	22.687	19.73	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,837.64810	1,902.587	19.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,082.59220	2,011.345	15.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			1.39220	1.245	15.93	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,042.72910	1,971.467	15.78	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			759.85480	809.120	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			102.92330	83.982	16.11	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			861.72330	913.882	16.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.56440	0.326	28.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,859.36440	5,930.226	28.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			34.05980	26.868	19.23	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			615.17250	658.948	15.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			145.60430	119.727	15.23	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			654.40430	699.627	15.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			25.11280	19.706	20.16	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,963.91280	2,029.606	20.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			121.05480	99.220	15.68	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			539.21180	579.910	14.76	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			165.57210	137.046	14.95	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			584.37210	626.946	14.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			48.39950	38.490	18.22	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,407.19950	1,468.390	18.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			156.37250	129.048	15.08	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			366.52000	398.567	13.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			240.05990	202.831	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			398.85990	432.731	14.13	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	13.25	Call			126.30720	103.502	15.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			735.10720	783.402	15.57	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			180.41180	150.010	14.76	0.00	0	4,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			289.33120	315.429	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			288.53220	246.489	13.72	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			317.33220	346.389	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			163.22230	135.000	14.98	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			592.02230	634.900	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			257.72000	218.667	13.97	0.00	0	650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			220.10280	238.785	13.25	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			370.53220	318.764	13.28	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			229.33220	248.664	13.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			208.15410	174.443	14.45	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			466.95410	504.343	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			310.53120	265.529	13.56	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			147.09260	160.347	13.02	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			426.62110	371.692	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			185.42110	201.592	13.15	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			276.59920	235.685	13.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			335.39920	365.585	13.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			381.30280	328.885	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			94.46550	103.436	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			555.46910	494.993	12.88	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			114.26910	124.893	12.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			319.98710	273.520	13.50	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			278.78710	303.420	13.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			488.29260	430.447	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			77.15890	84.641	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			643.05520	579.846	12.73	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			81.85520	89.746	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			403.51490	349.825	13.20	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			202.31490	219.725	13.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			605.66550	543.536	12.79	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			36.85990	38.163	12.60	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			705.41250	640.650	12.62	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			64.21250	70.550	12.62	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			534.74790	475.028	12.92	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			123.54790	134.928	12.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			658.35890	594.741	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			20.02530	20.579	12.83	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,042.53950	972.044	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			21.33950	21.944	12.81	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			627.94950	565.162	12.75	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			86.74950	95.062	12.75	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			878.05990	808.263	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			14.45210	14.807	12.95	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,146.14080	1,075.412	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
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			14.94080	15.312	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			673.85440	609.841	12.67	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			72.65440	79.741	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,061.22530	990.679	12.83	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			6.99180	6.347	13.40	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,359.08590	1,287.280	13.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			7.88590	7.180	13.21	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			923.01140	852.969	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			31.81140	32.869	12.66	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,155.65210	1,084.907	12.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			3.93650	3.537	14.29	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,477.10990	1,405.446	13.66	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			5.90990	5.346	13.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,117.69420	1,047.018	12.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			16.49420	16.918	12.90	0.00	0	50,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			160.16730	133.263	15.62	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			757.26730	802.663	15.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			70.58370	57.394	18.07	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,397.68370	1,456.795	18.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			12.72980	10.189	28.29	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			15.52120	15.666	13.08	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,139.82980	4,209.589	28.29	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,876.96040	1,804.344	14.84	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			4.06040	3.744	14.84	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,531.78900	1,459.015	13.75	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			8.88900	8.415	13.75	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,288.42120	1,216.266	13.08	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			294.93680	252.913	14.23	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			417.53680	448.013	14.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			27.61340	21.551	27.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,267.31340	4,334.751	27.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,949.08640	1,875.087	14.63	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			8.78640	8.287	14.63	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,607.90320	1,533.700	13.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			17.60320	16.900	13.76	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			179.78370	154.456	16.47	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			999.48370	1,047.656	16.47	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			190.33250	168.012	17.14	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,237.53250	1,288.512	17.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			32.33120	28.039	27.12	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,679.53120	4,748.539	27.12	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,015.67850	1,942.755	14.48	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			12.87850	13.255	14.48	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,677.81490	1,604.997	13.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			25.01490	25.497	13.78	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			728.95830	670.634	13.34	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			237.15830	252.134	13.34	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	11/12/2015	Foreign Exchange Option	15.80	Call			79.55820	74.744	23.13	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,041.05820	3,109.444	23.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			76.07420	72.408	26.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,737.57420	3,807.108	26.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			2.67500	2.163	26.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,934.17500	8,006.863	26.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			114.64020	102.465	19.64	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,116.14020	2,177.165	19.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			106.20400	95.010	19.98	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,237.70400	2,299.710	19.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			104.38380	93.403	20.06	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,265.88380	2,328.103	20.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			286.80800	256.990	16.11	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			948.30800	991.690	16.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			254.12520	227.377	16.54	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,075.62520	1,122.077	16.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			154.15530	137.536	18.42	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,685.65530	1,742.236	18.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			340.75570	306.009	15.52	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			782.25570	820.709	15.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			310.01250	277.888	15.84	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			871.51250	912.588	15.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			300.48060	269.291	15.95	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			901.98060	943.991	15.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			409.68530	369.504	14.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			621.18530	654.204	14.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			393.49020	354.531	15.06	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			654.99020	689.231	15.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			363.15800	326.579	15.32	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			724.65800	761.279	15.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			478.02900	433.032	14.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			499.52900	527.732	14.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			462.70190	418.738	14.53	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			524.20190	553.438	14.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			426.60180	385.177	14.79	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			588.10180	619.877	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			610.71810	557.121	13.80	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			342.21810	361.821	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			605.63600	552.251	13.82	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			347.13600	366.951	13.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			595.57970	542.622	13.86	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			357.07970	377.322	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			839.92460	777.397	13.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			181.42460	192.097	13.05	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			825.64220	764.628	13.09	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			187.14220	199.328	13.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			615.83730	562.028	13.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			337.33730	356.728	13.78	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			898.35470	830.083	12.90	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			159.85470	164.783	12.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			861.60260	796.852	13.00	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			173.10260	181.552	13.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			854.34710	790.327	13.02	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			175.84710	185.027	13.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,013.06880	943.542	12.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			124.56880	128.242	12.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			974.10990	904.963	12.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			135.60990	139.663	12.93	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			943.45570	874.636	12.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			144.95570	149.336	12.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,175.55580	1,104.812	13.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			87.05580	89.512	13.02	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,133.98530	1,063.505	13.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			95.48530	98.205	13.00	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,052.71770	982.844	12.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			114.21770	117.545	12.97	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,484.83150	1,411.709	13.29	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			46.33150	46.409	13.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,303.69710	1,232.302	13.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			65.19710	67.002	13.07	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,295.00470	1,223.646	13.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			66.50470	68.346	13.06	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,910.32770	1,836.881	14.17	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			21.82770	21.581	14.17	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,862.28180	1,788.845	14.07	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			23.78180	23.545	14.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,671.83840	1,598.491	13.68	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			33.33840	33.191	13.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,689.58440	3,616.310	18.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			1.08440	1.010	18.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,639.67760	3,566.397	18.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			1.17760	1.097	18.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,589.77840	3,516.491	18.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			1.27840	1.191	18.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			35.84110	31.959	26.66	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,045.04110	5,114.359	26.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,753.88150	1,680.435	13.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			33.08150	32.835	13.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,744.41330	1,670.971	13.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			33.61330	33.371	13.77	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			195.44070	175.848	17.76	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,484.64070	1,538.248	17.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,079.83170	2,006.356	14.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			19.03170	18.756	14.46	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	13/01/2016	Foreign Exchange Option	12.93	Call			534.85060	490.272	14.53	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			552.75060	581.172	14.53	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			218.15300	199.782	18.39	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,754.15300	1,809.182	18.39	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,259.75190	1,190.016	13.01	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			115.75190	119.416	13.01	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			556.31090	511.661	14.65	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			582.31090	611.061	14.65	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			505.95990	464.569	15.00	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			671.95990	703.969	15.00	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,471.38610	1,396.751	13.00	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			90.78610	90.151	13.00	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			157.99710	146.173	20.45	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,577.39710	2,639.573	20.45	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,336.41920	1,265.685	12.99	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			126.21920	129.885	12.99	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			225.24640	207.970	19.09	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,055.04640	2,112.170	19.09	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			872.52820	815.044	13.65	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			358.02820	375.544	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,824.68940	1,878.109	18.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,051.41470	1,976.804	13.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			50.11470	50.504	13.94	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,596.06380	1,521.655	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			94.76380	95.355	13.13	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			206.43370	213.007	13.08	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,382.04900	1,310.944	12.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			130.74900	134.644	12.94	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			25.70400	23.643	25.92	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,204.40400	7,277.343	25.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			285.98940	264.409	18.45	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			187.22380	193.110	13.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			180.26630	170.542	21.29	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,878.96630	2,944.242	21.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			171.33670	164.306	24.31	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,620.03670	3,688.006	24.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,147.73370	1,079.307	13.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			137.04190	141.156	12.95	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			393.89930	363.822	16.95	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,282.59930	1,327.522	16.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			327.48080	302.747	17.83	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,586.18080	1,636.447	17.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,198.52380	1,129.410	13.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			164.37520	169.452	13.01	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,191.19000	1,122.171	13.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			189.89000	195.871	13.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,183.88200	1,114.962	13.06	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	12.06	Put			192.58200	198.662	13.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,358.34190	1,287.456	12.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,296.17470	1,225.914	12.99	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			154.87470	159.614	12.99	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,265.67520	1,195.752	13.01	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,419.78250	1,349.071	12.93	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			134.18250	139.071	12.93	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			235.70760	219.322	19.84	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,400.10760	2,459.321	19.84	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			241.22050	226.667	20.60	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,751.12050	2,812.567	20.60	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,493.97720	1,420.623	12.91	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			143.87720	146.523	12.91	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,576.53780	1,503.272	13.00	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			154.13780	156.672	13.00	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			265.29150	253.548	21.96	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,172.89150	3,236.948	21.96	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			257.18030	266.343	13.22	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			323.76380	304.056	19.96	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,527.96380	2,583.956	19.96	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,302.98030	1,236.443	13.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			761.05060	713.664	15.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			818.35060	846.564	15.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			768.09360	720.337	15.35	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			805.39360	833.237	15.35	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			764.55930	716.993	15.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			811.85930	839.893	15.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			400.14110	374.794	18.88	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,068.04110	2,118.394	18.88	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			777.67120	729.534	15.34	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			805.57120	833.134	15.34	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			774.12620	726.174	15.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			812.02620	839.774	15.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			770.60170	722.835	15.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			818.50170	846.435	15.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,348.10530	1,281.291	13.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			246.00530	254.892	13.19	0.00	0	330
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,659.28840	1,587.576	13.07	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			162.18840	165.976	13.07	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			298.82430	291.222	23.51	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,621.72430	3,689.622	23.51	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			332.08630	324.910	25.00	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,100.28630	4,168.710	25.00	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,733.54980	1,661.925	13.16	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			171.74980	175.725	13.16	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,809.94310	1,735.029	13.26	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			184.44310	186.029	13.26	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	26/08/2016	Foreign Exchange Option	17.70	Call			332.33440	309.721	25.23	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,606.83440	4,660.721	25.23	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			836.23730	835.157	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,060.63730	1,059.557	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			842.53560	841.458	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,046.93560	1,045.858	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			839.37530	838.296	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,053.77530	1,052.696	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			997.23070	944.086	15.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			830.73070	854.786	15.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,004.42340	950.987	15.39	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			817.92340	841.687	15.39	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,000.81730	947.524	15.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			824.31730	848.224	15.41	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,889.76100	1,813.580	13.33	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			194.16100	195.480	13.33	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			308.64680	283.378	24.89	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,063.04680	5,115.278	24.89	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			286.22890	269.475	24.92	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,501.12890	5,562.775	24.92	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,956.52800	1,880.641	13.40	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			201.42800	203.941	13.40	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,034.92990	1,956.000	13.41	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			209.72990	210.200	13.41	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			266.20670	245.180	24.70	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,041.00670	6,099.380	24.70	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,482.57010	1,412.130	14.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			483.37010	492.830	14.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,493.54080	1,422.931	13.99	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			474.34080	483.632	13.99	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,488.04720	1,417.517	14.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			478.84720	488.217	14.00	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,202.46190	1,140.787	15.36	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			832.66190	850.987	15.36	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,198.71590	1,137.147	15.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			838.91590	857.347	15.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			241.25270	218.230	24.20	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,381.45270	6,438.431	24.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,079.35620	1,998.897	13.29	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			209.55620	209.097	13.29	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,206.22670	1,144.445	15.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			826.42670	844.645	15.33	0.00	0	0
<b>Total \$ / R Option</b>											<b>3,999,737.60</b>	<b>16,000</b>	<b>1,470,448</b>
<b>Total \$ / R</b>											<b>421,844,183.40</b>	<b>49,040</b>	<b>2,196,419</b>

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.57010		12.64120			703,925.60	56	834
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.76530		12.83850			165,948.90	13	86
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.97630		13.05130			389,289.00	30	84
\$ / R MAXI On	13/06/2016	Foreign Exchange Future			13.18640		13.26210			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>1,259,163.50</b>	<b>99</b>	<b>1,004</b>
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			97,773.55890	90,745.490	12.73	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			2,653.55890	2,735.490	12.73	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			96,855.93540	89,831.439	12.72	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			2,735.93540	2,821.439	12.72	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			95,940.47540	88,919.782	12.71	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			2,820.47540	2,909.782	12.71	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			108,491.68010	101,478.669	12.98	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			10,641.68010	10,948.669	12.98	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			110,117.11020	103,092.043	12.99	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			10,267.11020	10,562.044	12.99	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			109,303.00800	102,284.019	12.98	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			10,453.00800	10,754.019	12.98	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			95,773.06330	89,536.781	13.28	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			29,643.06330	30,906.780	13.28	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			95,134.36800	88,983.402	13.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			30,004.36800	31,353.401	13.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			94,563.92120	88,433.411	13.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			30,433.92120	31,803.410	13.33	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Call			72,659.81070	68,121.084	15.68	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.44	Put			90,449.81070	93,481.084	15.68	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Call			72,334.99840	67,814.312	15.70	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.45	Put			91,124.99840	94,174.312	15.70	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Call			72,012.08400	67,509.402	15.72	0.00	0	0
\$ / R MAXI On	13/06/2016	Foreign Exchange Option	13.46	Put			91,802.08400	94,869.402	15.72	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>1,259,163.50</b>	<b>99</b>	<b>1,004</b>
£ / R	On 14/09/2015	Foreign Exchange Future			19.48350		19.44430			9,040,344.00	464	27,430
£ / R	On 11/12/2015	Foreign Exchange Future			19.77420		19.73600			7,909,680.00	400	2,478
£ / R	On 14/03/2016	Foreign Exchange Future			20.09230		20.05330			100,461.50	5	585
£ / R	On 13/06/2016	Foreign Exchange Future			20.41070		20.36920			0.00	0	0
<b>Total £ / R Future</b>										<b>17,050,485.50</b>	<b>869</b>	<b>30,493</b>
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,464.30000	8,503.500	23.03	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	23.03	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,481.38750	1,517.083	12.85	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			37.08750	33.583	12.85	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,330.48440	1,365.225	12.38	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			46.18440	41.725	12.38	0.00	0	16,500

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	18.94	Call			685.92230	705.088	11.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			181.62230	161.588	11.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			679.18400	698.107	11.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			184.88400	164.607	11.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			672.48210	691.162	11.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			188.18210	167.662	11.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			115.43900	112.860	13.27	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,171.13900	1,129.361	13.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,018.67700	1,050.535	11.39	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			74.37700	67.035	11.39	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,401.70150	1,424.209	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			165.70150	150.009	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,394.06100	1,416.365	11.64	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			168.06100	152.165	11.64	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			444.97800	436.963	13.07	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,038.97800	992.763	13.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,674.58280	1,703.299	11.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			98.58280	89.099	11.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,409.36170	1,432.075	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			163.36170	147.875	11.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			337.86750	327.845	13.69	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,371.86750	1,323.645	13.69	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,925.32160	1,958.004	11.35	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			59.32160	53.804	11.35	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,302.47640	1,308.264	12.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			439.17640	405.964	12.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,296.53980	1,302.159	12.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			443.23980	409.859	12.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,290.61890	1,296.076	12.02	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			447.31890	413.776	12.02	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,012.39730	999.797	13.22	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,133.19730	1,079.097	13.22	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,008.86480	996.207	13.24	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,139.66480	1,085.507	13.24	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,005.35480	992.632	13.25	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,146.15480	1,091.932	13.25	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>99,880</b>
<b>Total £ / R</b>											<b>17,050,485.50</b>	<b>869</b>	<b>130,373</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10254		0.10423			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10429		0.10601			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10627		0.10803			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			1,426.40420	1,258.427	14.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			3.60420	4.327	14.86	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			493.42560	374.560	13.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			70.62560	120.460	13.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			89.59820	61.369	16.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			666.79820	807.269	16.45	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,611.24060	1,444.171	13.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			9.74060	15.071	13.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			734.68940	615.717	13.66	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			133.18940	186.617	13.66	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			264.08100	218.130	16.10	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			662.58100	789.030	16.10	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			974.81170	849.340	13.89	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			172.11170	221.840	13.89	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			459.64410	397.121	15.87	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			656.94410	769.621	15.87	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			234.98850	201.472	18.26	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,432.28850	1,573.972	18.26	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			14.05240		13.96610			604,253.20	43	33,274
€ / R	On	21/09/2015	Foreign Exchange Future			14.07090		13.98520			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.16480		14.08020			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.29090		14.20490			5,602,032.80	392	32,823
€ / R	On	25/01/2016	Foreign Exchange Future			14.41690		14.32960			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.55620		14.46900			0.00	0	3,000
€ / R	On	13/06/2016	Foreign Exchange Future			14.82690		14.73730			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.09660		15.00580			0.00	0	0
<b>Total € / R Future</b>											<b>6,206,286.00</b>	<b>435</b>	<b>69,097</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			997.78660	1,072.608	12.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			31.68660	20.208	12.16	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			970.50200	1,044.513	12.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			121.86920	127.093	13.64	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			755.76920	674.693	13.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			79.66330	80.909	14.45	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			23.92320	14.859	12.27	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,071.42820	1,148.215	12.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			25.32820	15.815	12.25	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			49.75000	49.558	15.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,333.65000	1,247.158	15.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			49.10430	48.890	15.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			34.40200	22.113	12.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			169.30570	178.700	13.10	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			583.20570	506.300	13.10	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	12.70	Put			13.20620	7.773	12.50	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,090.02320	1,167.259	12.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,343.00430	1,256.490	15.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,013.56330	928.509	14.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			50.40440	50.235	15.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,324.30440	1,237.835	15.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,710.51730	1,795.218	13.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			4.41730	2.818	13.93	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,279.30620	1,360.173	12.50	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			203.02250	213.019	13.03	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			557.82250	482.119	13.03	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			200.25900	209.990	13.06	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			565.05900	489.091	13.06	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			101.66700	102.691	14.28	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			966.46700	881.791	14.28	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			205.81980	216.089	13.01	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			550.61980	475.189	13.01	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			310.42130	320.475	13.14	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			580.22130	505.675	13.14	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			172.97190	172.868	14.39	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,012.77190	928.068	14.39	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			316.92330	327.506	13.09	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			566.72330	492.706	13.09	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			313.65590	323.972	13.12	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			573.45590	499.172	13.12	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,258.20560	3,343.524	16.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			3.30560	2.624	16.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,247.02120	1,311.570	12.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			92.12120	70.671	12.36	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			649.73970	679.741	12.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			344.83970	288.840	12.54	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			93.81780	91.075	17.80	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,388.91780	2,300.175	17.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			267.11830	270.160	14.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,052.21830	969.260	14.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			265.06270	267.957	14.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,060.16270	977.057	14.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			263.02180	265.810	14.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,068.12180	984.911	14.56	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			391.69450	398.667	14.31	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			982.09450	901.767	14.31	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			478.37080	489.895	13.70	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			768.77080	692.995	13.70	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			475.16080	486.507	13.72	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			775.56080	699.606	13.72	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			410.22870	418.123	14.17	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			930.62870	851.223	14.17	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	14.61	Call			481.60440	493.308	13.68	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			762.00440	686.408	13.68	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			411.54260	353.666	12.59	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			875.36430	904.381	12.60	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			416.36430	358.181	12.60	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			885.74570	915.382	12.57	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			406.74570	349.182	12.57	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			880.54260	909.866	12.59	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			1,047.46930	1,074.167	12.87	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			510.16930	447.267	12.87	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			657.38290	665.196	14.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,713.33290	1,626.335	16.16	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,160.08290	1,078.296	14.82	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			654.58050	662.291	14.84	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,167.28050	1,085.391	14.84	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			651.79930	659.409	14.86	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,174.49930	1,092.509	14.86	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			490.63290	493.234	16.16	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,005.51640	1,018.400	14.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			949.71640	871.800	14.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,001.96740	1,014.664	14.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			956.16740	878.064	14.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,009.08270	1,022.148	14.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			943.28270	865.548	14.38	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>138,040</b>
<b>Total € / R</b>											<b>6,206,286.00</b>	<b>435</b>	<b>207,137</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.29860		9.35500			2,324,650.00	250	2,592
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.39970		9.45780			0.00	0	8,511
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.51180		9.57160			0.00	0	1,850
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.62710		9.68650			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>2,324,650.00</b>	<b>250</b>	<b>12,953</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			12.86980	8.485	13.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			997.86980	1,049.884	13.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			12.56510	8.288	13.98	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,007.56510	1,059.688	13.98	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			12.26890	8.097	14.03	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,017.26890	1,069.497	14.03	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.94830	6.027	17.92	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,212.74500	2,154.694	18.30	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.94500	4.994	18.30	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,163.22420	2,105.187	18.11	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.42420	5.487	18.11	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,113.74830	2,055.727	17.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			386.87420	415.280	13.31	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			458.23930	425.896	13.29	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			376.63930	404.096	13.29	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			453.33740	421.300	13.29	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			381.73740	409.500	13.29	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			448.47420	417.080	13.31	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			355.02430	334.946	14.12	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			758.52430	797.846	14.12	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			352.14960	332.248	14.14	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			765.64960	805.148	14.14	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			357.92410	337.665	14.10	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			751.42410	790.565	14.10	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>2,324,650.00</b>	<b>250</b>	<b>12,953</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.87000		9.92000			0.00	0	2,836
CAD/ R	On	11/12/2015	Foreign Exchange Future			10.01500		10.06670			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>2,836</b>
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			384.48280	339.720	12.36	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			104.48280	109.720	12.36	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			377.65590	333.132	12.36	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			107.65590	113.132	12.36	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			370.89600	326.616	12.36	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			110.89600	116.616	12.36	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			192.39430	171.051	13.67	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			625.69430	656.051	13.67	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			189.90650	168.829	13.70	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			633.20650	663.829	13.70	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			194.91200	173.338	13.65	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			618.21200	648.338	13.65	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>2,836</b>
CF CANDCO	On	14/09/2015	Foreign Exchange Future			153.33430		168.58500			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			8.59500	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	6.656		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Call			8.58500	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	6.666		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Call			8.57500	0.000		0.00	0	0
CF CANDCO	On	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	6.676		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 CF CANDO CAGH Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>								<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO n 06/08/2015 Foreign Exchange Future			71.62470		70.68290			0.00	0	10,000
<b>Total CF CANDO CAGI Future</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO n 06/08/2015 Foreign Exchange Option	67.99	Call			2.69290	3.635		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	67.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Call			2.68290	3.625		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.01	Call			2.67290	3.615		0.00	0	0
CF CANDCO n 06/08/2015 Foreign Exchange Option	68.01	Put			0.00000	0.000		0.00	0	0
<b>Total CF CANDO CAGI Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGI</b>								<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R On 14/09/2015 Foreign Exchange Future			13.41940		13.36890			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.67830		13.62970			0.00	0	7,188
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>8,770</b>
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			660.66240	691.614	12.00	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			81.76240	62.214	12.00	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			652.99060	683.578	12.01	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			84.09060	64.178	12.01	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			645.36720	675.587	12.02	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			86.46720	66.187	12.02	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			374.20640	372.046	14.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			734.50640	683.746	14.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			371.19310	368.941	14.33	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			741.49310	690.641	14.33	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			368.20520	365.862	14.36	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			748.50520	697.562	14.36	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>8,770</b>
CNH / R On 14/09/2015 Foreign Exchange Future			2.01370		2.02340			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.03220		2.04170			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			347.69100	367.028	12.69	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			529.46630	455.412	12.80	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			395.46630	418.412	12.80	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			641.60140	561.005	12.73	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	14/09/2015	Foreign Exchange Option	1.99	Put			307.60140	324.005	12.73	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			581.69100	504.028	12.69	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			993.32640	914.632	13.11	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			476.32640	492.632	13.11	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			936.35350	859.875	13.15	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			519.35350	537.875	13.15	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			881.65850	807.482	13.19	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			564.65850	585.482	13.19	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			1.88820		1.87660			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.92310		1.91130			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			1,436.10740	1,531.421	14.60	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			70.10740	49.421	14.60	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,348.62630	1,441.167	14.53	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			82.62630	59.167	14.53	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,262.93920	1,352.482	14.46	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			96.93920	70.482	14.46	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			371.25460	386.322	13.88	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,258.25460	1,155.322	13.88	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			347.56100	361.330	14.00	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,334.56100	1,230.330	14.00	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			397.49140	414.202	13.78	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,184.49140	1,083.202	13.78	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			0.12270		0.12380			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12200		0.12310			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12160		0.12240			0.00	0	0
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,883</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,883</b>
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05970		0.05980			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05570		0.05620			0.00	0	86,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05410		0.05460			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>114,200</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	22/07/2015	Foreign Exchange Future			8.34630		8.41710			66,770,400.00	8,000	8,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.38620		8.45690			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.46000		8.53200			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.54460		8.61740			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>66,770,400.00</b>	<b>8,000</b>	<b>8,000</b>
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Put			60.58530	89.677	12.78	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Call			95.51490	58.182	12.90	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Put			68.41490	101.882	12.90	0.00	0	8,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Call			120.57770	74.571	12.65	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Put			53.47770	78.271	12.65	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Call			114.04350	70.172	12.72	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Put			56.94350	83.872	12.72	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Call			107.68530	65.977	12.78	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			16.39890	10.487	11.91	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			649.49890	714.287	11.91	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			15.82440	10.098	11.94	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			658.92440	723.898	11.94	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			15.27080	9.724	11.97	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			668.37080	733.524	11.97	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			97.94410	80.189	12.93	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			655.94410	710.189	12.93	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			96.28740	78.809	12.96	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			664.28740	718.809	12.96	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			94.66010	77.455	12.99	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			672.66010	727.455	12.99	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			188.76330	165.509	13.55	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			711.36330	760.909	13.55	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			186.63630	163.623	13.58	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			719.23630	769.023	13.58	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			184.53620	161.758	13.60	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			727.13620	777.158	13.60	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>											<b>66,770,400.00</b>	<b>8,000</b>	<b>16,000</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11790		1.10480			1,600,832.80	1,432	699
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11950		1.10640			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.12180		1.10860			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>1,600,832.80</b>	<b>1,432</b>	<b>699</b>
<b>Total QUANTO € / \$</b>											<b>1,600,832.80</b>	<b>1,432</b>	<b>699</b>
RAIN	On	14/09/2015	Foreign Exchange Future			22,242.74000		22,271.21000			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 14/09/2015 Foreign Exchange Future			4.63710		4.64060			0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Future			4.59950		4.60220			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			134.75740	125.832	14.25	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			104.15740	98.732	14.25	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			146.00700	137.106	14.31	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			95.40700	90.006	14.31	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			140.31660	131.400	14.28	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			99.71660	94.300	14.28	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Call			228.25100	221.475	13.66	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.49	Put			116.05100	111.975	13.66	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Call			222.10100	215.301	13.63	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.50	Put			119.90100	115.801	13.63	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Call			216.04170	209.220	13.60	0.00	0	0
TRY / R On 11/12/2015 Foreign Exchange Option	4.51	Put			123.84170	119.720	13.60	0.00	0	0
<b>Total TRY / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 14/09/2015 Foreign Exchange Future			1.57310		1.58390			0.00	0	130
ZMW / R On 11/12/2015 Foreign Exchange Future			1.52450		1.53450			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>513056263.60</b>	<b>44,125</b>	<b>1,014,358</b>
<b>Total Options</b>								<b>3999737.60</b>	<b>16,000</b>	<b>1,716,368</b>
<b>Grand Total:</b>								<b>517,056,001.20</b>	<b>60,125</b>	<b>2,730,726</b>