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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/07/2015 Foreign Exchange Future			12.45100		12.33020			0.00	0	0
\$ / R On 23/07/2015 Foreign Exchange Future			12.42870		12.33220			0.00	0	0
\$ / R On 24/07/2015 Foreign Exchange Future			12.43080		12.33430			0.00	0	3,424
\$ / R On 27/07/2015 Foreign Exchange Future			12.43700		12.41100			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.44110		12.34460			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.47100		12.37420			0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.47320		12.52500			31,070,741.20	2,491	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.49880		12.40170			462,455.60	37	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.50090		12.40380			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.50300		12.40590			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.51150		12.41440			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.53280		12.43550			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.54130		12.44400			148,501,533.30	11,841	548,386
\$ / R On 28/09/2015 Foreign Exchange Future			12.57130		12.47390			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.57560		12.47820			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.63690		12.53900			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.69990		12.60130			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.72910		12.63020			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.73580		12.63690			64,315,790.00	5,050	144,637
\$ / R On 21/12/2015 Foreign Exchange Future			12.75830		12.65920			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.81000		12.71030			0.00	0	1,150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Future			12.84150		12.74150			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.87750		12.77720			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.90680		12.80620			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.94060		12.83960			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.94730		12.84630			0.00	0	14,763
\$ / R	On	29/03/2016	Foreign Exchange Future			12.98110		12.87980			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.04430		12.94240			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.11590		13.01300			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.13900		13.03580			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.14600		13.04260			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.15520		13.05170		10,524,160.00		800	5,970
\$ / R	On	28/06/2016	Foreign Exchange Future			13.18980		13.08590			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.25570		13.15080			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.31830		13.21350			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			13.36850		13.26360			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.38720		13.28240			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.44570		13.34090			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.51460		13.40980			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.54800		13.44320			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.55840		13.45360			0.00	0	0
<b>Total \$ / R Future</b>											<b>254,874,680.10</b>	<b>20,219</b>	<b>727,576</b>
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			156.16510	271.000	12.17	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			5.96510	0.000	12.17	0.00	0	0
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			18.41050	27.152	12.35	0.00	0	10,000
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			186.21050	98.452	12.35	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			19.56300	29.333	12.35	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			205.26300	118.533	12.35	0.00	0	0
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Call			0.00000	88.898	10.87	444,492.00	5,000	5,000
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Put			0.00000	61.898	10.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,544.60010	1,641.100	17.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00010	0.000	17.26	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,194.62350	1,291.105	18.12	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.02350	0.005	18.12	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			12.26670	16.858	12.40	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			377.66670	285.758	12.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			2.69230	3.039	13.93	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			628.09230	531.939	13.93	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.25570	0.277	53.00	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,805.65570	3,709.177	53.00	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			213.48220	276.537	11.23	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			89.28220	55.537	11.23	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			0.00000	126.774	11.66	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			0.00000	173.574	11.66	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			145.62250	183.221	11.74	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	25/08/2015	Foreign Exchange Option	12.50	Put			243.92250	184.421	11.74	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			317.46060	387.731	11.44	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			85.76060	58.931	11.44	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			35.72800	44.024	14.25	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			741.92800	653.124	14.25	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,257.35220	1,353.998	14.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			1.45220	0.998	14.07	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			50.90280	64.181	13.70	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			615.00280	531.181	13.70	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.03940	0.133	25.78	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,094.13940	3,997.133	25.78	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,606.23100	1,703.227	15.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.33100	0.227	15.19	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			257.13970	318.781	11.62	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			142.73970	107.281	11.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			379.16180	453.091	11.72	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			103.66180	80.291	11.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			944.40930	1,039.166	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			10.40930	7.866	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			915.63000	1,010.129	12.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			3.13460	2.607	12.89	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,207.67870	1,304.195	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			3.67870	2.895	12.72	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,158.48460	1,254.605	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			4.48460	3.305	12.50	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			963.66180	1,058.578	12.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,445.78390	1,542.862	13.76	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.78390	1.562	13.76	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,276.87700	1,373.710	13.02	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			2.87700	2.411	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,247.13460	1,343.907	12.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.68780	1.486	13.85	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,056.00000	5,958.700	18.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,884.54710	1,981.840	15.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.54710	0.540	15.69	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,844.60740	1,941.893	15.51	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.60740	0.593	15.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,465.68780	1,562.786	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,867.36030	1,772.548	18.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			9.36150	11.356	19.11	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,015.36150	1,920.056	19.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			7.97600	9.633	19.56	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,143.97600	2,048.333	19.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00000	0.000	18.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			887.17350	802.119	14.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			42.27220	52.207	15.25	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			998.27220	910.907	15.25	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	14.00	Call			17.20920	21.157	17.55	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,573.20920	1,479.857	17.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			11.36030	13.848	18.59	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			725.03550	645.234	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			63.43350	79.153	14.27	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			769.43350	687.853	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			53.73620	66.641	14.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			859.73620	775.341	14.64	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			51.17350	63.419	14.77	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			638.37060	562.271	13.73	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			73.92770	92.966	13.95	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			689.92770	611.666	13.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			72.66850	91.312	13.98	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			698.66850	620.012	13.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			69.03550	86.534	14.09	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			436.66530	371.663	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			119.07380	148.830	13.02	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			475.07380	407.529	13.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			98.95490	124.120	13.38	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			554.95490	482.819	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			82.37060	103.571	13.73	0.00	0	7,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			342.39920	284.768	12.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			151.63260	188.337	12.56	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			377.63260	317.037	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			143.40200	178.404	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			399.40200	337.104	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			130.66530	162.963	12.84	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			269.94590	221.268	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			189.44130	233.523	12.13	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			295.44130	242.223	12.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			172.69150	213.592	12.31	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			328.69150	272.292	12.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			166.39920	206.068	12.38	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			228.31350	187.217	12.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			215.50130	267.563	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			251.50130	206.263	12.05	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			207.73190	257.499	12.08	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			263.73190	216.199	12.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			203.94590	252.568	12.09	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			132.34300	105.231	11.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			304.84440	370.527	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			160.84440	129.227	11.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			251.62290	310.573	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			207.62290	169.273	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			232.31350	288.517	12.01	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			88.52850	69.059	11.63	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			411.61170	487.777	11.66	0.00	0	1,237

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	12.13	Put			97.61170	76.477	11.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			365.19130	437.236	11.74	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			121.19130	95.936	11.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			346.34300	416.531	11.77	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			72.13950	55.791	11.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			461.34500	541.286	11.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			77.34500	59.986	11.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			446.80540	525.707	11.61	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			82.80540	64.407	11.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			432.52850	510.359	11.63	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			24.56900	19.189	11.67	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			673.13210	764.183	11.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			29.13210	22.883	11.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			506.47850	589.349	11.52	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			62.47850	48.049	11.52	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			476.13950	557.091	11.56	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			11.63000	8.829	12.03	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			858.47510	952.387	11.93	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			14.47510	11.087	11.93	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			839.55650	933.249	11.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			15.55650	11.950	11.89	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			718.56900	810.489	11.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			9.66180	7.278	12.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			954.02910	1,048.866	12.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			10.02910	7.566	12.10	0.00	0	27,540
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			77.70380	91.421	14.60	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			873.80380	790.121	14.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			30.22260	35.009	17.28	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,556.32260	1,463.709	17.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			3.83520	4.364	27.29	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			11.05000	8.500	12.21	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,329.93520	4,233.064	27.29	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,675.94240	1,773.109	14.27	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			2.04240	1.809	14.27	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,328.68010	1,425.437	12.94	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			4.78010	4.137	12.94	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,084.95000	1,179.800	12.21	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			164.18280	193.758	13.01	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			485.98280	418.158	13.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			12.44700	13.676	26.99	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,453.44700	4,356.776	26.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,744.84450	1,841.569	13.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			5.84450	4.669	13.90	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,401.49020	1,496.910	12.91	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			12.49020	10.010	12.91	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			102.59220	111.553	15.43	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,123.59220	1,034.653	15.43	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	25/11/2015	Foreign Exchange Option	13.85	Call			118.24690	127.186	16.22	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,366.94690	1,277.286	16.22	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			17.05910	17.821	26.34	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,865.75910	4,767.921	26.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,811.62280	1,908.478	13.82	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			10.32280	8.578	13.82	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,471.61220	1,566.877	12.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			20.31220	16.977	12.98	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			547.66330	604.671	12.19	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			257.46330	215.570	12.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			56.14740	55.808	22.54	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,219.24740	3,120.008	22.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			53.49650	55.063	25.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,916.59650	3,819.263	25.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.99480	1.177	26.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,134.09480	8,035.377	26.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			72.43360	76.241	18.91	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,275.53360	2,180.440	18.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			67.14390	70.479	19.27	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,400.24390	2,304.679	19.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			66.00750	69.242	19.36	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,429.10750	2,333.442	19.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			189.02810	204.658	15.10	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,052.12810	968.858	15.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			165.91700	178.927	15.56	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,189.01700	1,103.127	15.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			97.80380	104.006	17.59	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,830.90380	1,738.206	17.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			227.95680	248.263	14.46	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			871.05680	792.463	14.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			205.58350	223.110	14.80	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			968.68350	887.310	14.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			198.74880	215.493	14.92	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,001.84880	919.693	14.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			280.09230	306.405	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			693.19230	620.605	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			267.65170	292.536	13.95	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			730.75170	656.736	13.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			244.66600	266.902	14.24	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			807.76600	731.102	14.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			333.82850	366.225	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			556.92850	490.425	13.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			321.60710	352.633	13.38	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			584.70710	516.833	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			293.20910	321.018	13.67	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			656.30910	585.218	13.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			441.78050	488.809	12.63	0.00	0	10,000

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	12.57	Put			374.88050	323.009	12.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			437.28990	483.894	12.65	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			380.38990	328.094	12.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			428.42920	474.188	12.69	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			391.52920	338.388	12.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			649.95560	714.381	11.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			193.05560	158.581	11.93	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			637.65760	701.179	11.97	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			200.75760	165.379	11.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			446.30830	493.767	12.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			369.40830	317.967	12.62	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			700.94640	768.949	11.79	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			164.04640	133.149	11.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			668.74260	734.515	11.88	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			181.84260	148.715	11.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			662.43540	727.760	11.90	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			185.53540	151.960	11.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			807.25710	886.862	11.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			120.35710	101.062	11.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			768.69150	846.786	11.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			131.79150	110.986	11.86	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			741.06290	815.268	11.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			144.16290	119.468	11.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			969.13570	1,054.025	12.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			82.23570	68.225	12.06	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			927.60170	1,011.276	12.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			90.70170	75.476	12.02	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			846.62630	927.659	11.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			109.72630	91.859	11.94	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,276.18990	1,369.345	12.48	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			39.28990	33.545	12.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,097.50930	1,185.631	12.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			60.60930	49.831	12.17	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,088.78780	1,176.712	12.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			61.88780	50.912	12.17	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,704.45190	1,800.676	13.49	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			17.55190	14.876	13.49	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,656.11810	1,752.103	13.37	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			19.21810	16.303	13.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,464.44550	1,559.244	12.92	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			27.54550	23.444	12.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,487.64500	3,586.436	18.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.74500	0.636	18.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,437.71030	3,536.492	17.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.81030	0.692	17.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,387.78120	3,486.553	17.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.88120	0.753	17.80	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	17.87	Call			19.67150	22.404	26.10	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,230.47150	5,134.104	26.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,546.35000	1,641.597	13.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			27.15000	23.297	13.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,536.82380	1,632.007	13.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			27.62380	23.707	13.01	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			127.79250	136.448	16.89	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,618.59250	1,528.148	16.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,874.17890	1,971.083	13.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			14.97890	12.783	13.77	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			389.29310	422.867	13.44	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			608.99310	542.867	13.44	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			409.31100	443.029	13.56	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			637.81100	571.529	13.56	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			368.43280	398.161	13.93	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			736.93280	666.661	13.93	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			150.54190	159.620	17.55	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,889.04190	1,798.120	17.55	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,052.92730	1,137.643	12.12	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			111.42730	96.143	12.12	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,261.69250	1,349.969	12.25	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			84.49250	72.469	12.25	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			114.84040	116.474	19.74	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,737.64040	2,638.973	19.74	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,130.36440	1,214.481	12.20	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			124.16440	107.681	12.20	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			159.69450	169.328	18.31	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,193.49450	2,102.528	18.31	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			693.03710	747.556	12.68	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			383.43710	336.957	12.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			44.68950	40.593	13.36	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,382.04190	1,474.729	12.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			85.74190	77.429	12.40	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,176.33680	1,260.302	12.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			130.03680	113.002	12.20	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,398.52380	7,299.432	25.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			206.22950	219.777	17.65	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,949.92950	1,862.477	17.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			140.91020	141.723	20.72	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,044.61020	2,944.423	20.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,840.98950	1,937.893	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,792.69780	3,691.519	23.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			942.63400	1,019.036	12.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			206.33400	181.736	12.17	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			288.94830	309.040	16.08	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,382.64830	1,301.740	16.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			14.82380	16.732	25.28	0.00	0	1,500



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,701.18780	1,616.464	17.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			993.14230	1,071.375	12.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			186.84230	164.075	12.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			985.84180	1,063.819	12.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			189.54180	166.519	12.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			138.99780	138.819	23.83	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			192.26910	168.987	12.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,152.63000	1,235.927	12.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			136.33000	118.627	12.19	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,090.50910	1,171.959	12.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			154.20910	134.659	12.19	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			237.48780	253.764	17.00	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,060.06650	1,140.555	12.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			163.76650	143.255	12.18	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			978.56910	1,056.286	12.18	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			170.63060	181.381	19.10	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,540.83060	2,450.281	19.10	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,213.71530	1,297.508	12.16	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			133.91530	116.408	12.16	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,284.27990	1,367.936	12.17	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			141.87990	123.636	12.17	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			183.74060	189.639	19.90	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,901.34060	2,805.339	19.90	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,364.41480	1,448.454	12.24	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			151.41480	132.554	12.24	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			218.79650	222.889	21.53	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,335.79650	3,236.989	21.53	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,664.10010	2,572.384	19.29	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,100.57760	1,174.307	12.43	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			264.77760	235.307	12.43	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			249.90010	261.384	19.29	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			609.18460	644.802	14.55	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			876.58460	808.802	14.55	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			615.24550	651.287	14.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			862.64550	795.287	14.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			612.20250	648.034	14.52	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			869.60250	802.034	14.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			621.14530	657.011	14.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			869.44530	801.811	14.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			618.10960	653.762	14.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			876.40960	808.562	14.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			310.88070	325.658	18.17	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,189.18070	2,100.458	18.17	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,145.23030	1,220.308	12.42	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			253.53030	225.108	12.42	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			624.19620	660.276	14.50	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			862.49620	795.076	14.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			230.54770	254.676	22.95	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,764.64770	3,684.876	22.95	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,446.24320	1,533.498	12.39	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			160.34320	143.698	12.39	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,516.39230	1,608.204	12.50	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			165.59230	152.504	12.50	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			285.69390	290.613	24.54	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,264.89390	4,164.913	24.54	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,589.88960	1,679.089	12.56	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			176.38960	160.789	12.56	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			256.23570	274.940	24.72	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,742.73570	4,656.640	24.72	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			827.55710	824.281	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,051.95710	1,048.681	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			833.87630	830.608	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,038.27630	1,035.008	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			830.70560	827.433	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,045.10560	1,041.833	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			873.60800	808.049	14.65	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			833.79330	873.134	14.67	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			880.19330	814.634	14.67	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			840.64760	879.986	14.62	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			867.04760	801.486	14.62	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			837.20800	876.549	14.65	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			243.75740	253.314	24.46	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,211.35740	5,116.114	24.46	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,668.09490	1,758.490	12.68	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			185.69490	171.290	12.68	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,733.80440	1,823.689	12.73	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			192.90440	177.989	12.73	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			224.47050	238.641	24.44	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,653.57050	5,562.941	24.44	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,809.57260	1,898.577	12.74	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			199.77260	183.977	12.74	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			200.59870	216.517	24.23	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,190.79870	6,101.917	24.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,279.88260	1,339.857	13.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			496.68260	451.857	13.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,290.49880	1,351.017	13.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			487.29880	443.017	13.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,285.17920	1,345.425	13.24	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			491.97920	447.425	13.24	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,021.50660	1,063.698	14.65	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			877.90660	815.298	14.65	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			183.44700	193.784	23.80	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,539.84700	6,445.384	23.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,852.45210	1,940.153	12.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			198.85210	181.753	12.60	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,028.38640	1,070.964	14.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			864.78640	802.564	14.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,024.93710	1,067.321	14.63	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			871.33710	808.921	14.63	0.00	0	0
<b>Total \$ / R Option</b>											<b>444,492.00</b>	<b>5,000</b>	<b>1,468,948</b>
<b>Total \$ / R</b>											<b>255,319,172.10</b>	<b>25,219</b>	<b>2,196,524</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.54130		12.44400			1,141,258.30	91	860
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.73580		12.63690			509,432.00	40	80
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.94730		12.84630			0.00	0	108
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.15520		13.05170			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,650,690.30</b>	<b>131</b>	<b>1,048</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			77,394.64520	86,676.426	11.77	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			1,994.64520	1,546.425	11.77	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			76,465.73630	85,733.611	11.75	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			2,065.73630	1,603.611	11.75	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			75,539.18370	84,792.686	11.74	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			2,139.18370	1,662.686	11.74	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			87,867.02420	96,079.198	11.97	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			10,177.02420	8,499.198	11.97	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			89,486.71270	97,751.752	11.99	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			9,796.71270	8,171.752	11.99	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			88,675.42490	96,914.173	11.98	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			9,985.42490	8,334.173	11.98	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			77,143.76440	83,093.210	12.36	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			31,513.76440	27,363.210	12.36	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			76,610.02760	82,524.271	12.38	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			31,980.02760	27,794.271	12.38	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			76,079.86700	81,958.986	12.40	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			32,449.86700	28,228.986	12.40	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			58,045.95840	61,344.787	14.85	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			96,875.95840	89,824.787	14.85	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			57,769.74820	61,048.485	14.87	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			97,599.74820	90,528.485	14.87	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			57,495.36450	60,754.627	14.90	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			98,325.36450	91,234.627	14.90	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>1,650,690.30</b>	<b>131</b>	<b>1,048</b>
£ / R	On	14/09/2015	Foreign Exchange Future			19.52990		19.44980			12,889,734.00	660	27,890
£ / R	On	11/12/2015	Foreign Exchange Future			19.82080		19.73900			0.00	0	4,258
£ / R	On	14/03/2016	Foreign Exchange Future			20.14070		20.05510			0.00	0	405

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	13/06/2016	Foreign Exchange Future			20.45640		20.36600			0.00	0	0
<b>Total £ / R Future</b>											<b>12,889,734.00</b>	<b>660</b>	<b>32,553</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,469.80000	8,549.900	24.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	24.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,467.56940	1,547.358	12.39	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			17.76940	17.458	12.39	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,310.80410	1,390.374	11.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			21.00410	20.474	11.67	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			620.59270	684.175	10.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			110.79270	94.275	10.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			613.31720	676.499	10.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			113.51720	96.599	10.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			606.08580	668.865	10.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			116.28580	98.965	10.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			63.53340	68.231	11.69	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,113.73340	1,038.331	11.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			981.26040	1,059.923	10.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			31.46040	30.023	10.15	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,358.09270	1,432.054	11.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			119.09270	111.254	11.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,349.69830	1,423.480	11.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			120.69830	112.680	11.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			357.22610	378.309	11.91	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			948.22610	887.509	11.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,653.19490	1,731.986	11.33	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			74.19490	71.186	11.33	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,366.50790	1,440.642	11.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			117.50790	109.842	11.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			259.81170	273.013	12.56	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,290.81170	1,222.213	12.56	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,917.19290	1,998.487	11.59	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			48.19290	47.687	11.59	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,219.41860	1,279.040	11.12	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			354.31860	328.340	11.12	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,213.16230	1,272.569	11.12	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			358.06230	331.869	11.12	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,206.92980	1,266.117	11.13	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			361.82980	335.417	11.13	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			903.78630	939.873	12.34	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			1,027.78630	973.473	12.34	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			900.31110	936.208	12.36	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			1,034.31110	979.808	12.36	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			896.84450	932.552	12.37	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			1,040.84450	986.152	12.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>99,880</b>
<b>Total £ / R</b>											<b>12,889,734.00</b>	<b>660</b>	<b>132,433</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10100		0.10042			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10271		0.10213			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10468		0.10407			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			1,046.46300	1,103.306	14.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			4.06300	3.606	14.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			212.06660	237.907	11.70	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			169.66660	138.207	11.70	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			19.72020	21.131	15.17	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			977.32020	921.431	15.17	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,227.80810	1,282.922	12.00	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			14.90810	11.622	12.00	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			433.06620	465.943	12.28	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			220.16620	194.643	12.28	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			129.02290	137.397	15.05	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			916.12290	866.097	15.05	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			656.30770	694.212	12.72	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			249.00770	226.012	12.72	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			279.64050	293.563	14.95	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			872.34050	825.363	14.95	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			130.91630	136.868	17.34	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,723.61630	1,668.668	17.34	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>4,322</b>
€ / R	On	14/09/2015	Foreign Exchange Future			13.63030		13.51520			4,838,756.50	355	37,239
€ / R	On	21/09/2015	Foreign Exchange Future			13.64770		13.53260			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.73860		13.62270			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			13.86240		13.74480			7,485,696.00	540	35,832
€ / R	On	25/01/2016	Foreign Exchange Future			13.98580		13.86690			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.12270		14.00170			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.38660		14.26180			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.65520		14.52680			0.00	0	0
<b>Total € / R Future</b>											<b>12,324,452.50</b>	<b>895</b>	<b>76,271</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			568.32060	667.636	10.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			53.12060	37.336	10.81	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			544.15730	642.082	10.83	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			27.89970	38.971	14.01	0.00	0	26,000

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	14.60	Put			1,112.69970	1,008.671	14.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			16.54630	24.004	15.05	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			36.80500	26.338	10.90	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			634.90500	738.328	10.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			39.70500	28.028	10.86	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			8.48630	13.571	16.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,743.28630	1,633.271	16.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			8.32960	13.352	16.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			58.95730	41.782	10.83	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			41.46920	56.969	13.25	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			906.26920	806.669	13.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			19.07500	13.912	11.35	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			652.00500	756.638	10.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,753.12960	1,643.052	16.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,401.34630	1,293.704	15.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			8.64590	13.794	16.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,733.44590	1,623.494	16.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,259.80610	1,373.516	12.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			4.60610	3.216	12.39	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			834.27500	944.212	11.35	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			56.53180	75.479	13.12	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			863.93180	767.779	13.12	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			55.57780	74.170	13.15	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			872.97780	776.470	13.15	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			24.90200	34.172	14.81	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,342.30200	1,236.472	14.81	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			57.50260	76.811	13.09	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			854.90260	759.111	13.09	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			124.64920	148.289	13.02	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			851.94920	759.689	13.02	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			64.46300	76.459	14.65	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,361.76300	1,257.859	14.65	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			127.74460	152.093	12.97	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			835.04460	743.493	12.97	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			126.18610	150.179	13.00	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			843.48610	751.579	13.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			508.62940	438.731	12.07	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,381.63000	1,282.843	14.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,797.52190	2,914.739	15.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.72190	2.339	15.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			821.40160	914.205	11.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			126.60160	101.805	11.17	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			353.42940	401.131	12.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,390.56650	1,291.629	14.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			43.63130	49.815	18.36	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,798.83130	2,687.415	18.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			127.50470	146.470	14.68	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	14.99	Put			1,372.70470	1,274.070	14.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			126.43000	145.243	14.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			125.36650	144.029	14.73	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			215.30060	241.330	14.36	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,268.40060	1,175.530	14.36	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			268.28670	300.255	13.68	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			1,021.38670	934.455	13.68	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			266.27860	298.020	13.70	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			1,029.37860	942.219	13.70	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			226.41400	253.687	14.20	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,209.51400	1,117.887	14.20	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			270.30950	302.510	13.65	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			1,013.40950	926.710	13.65	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			569.97940	625.025	12.40	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			568.27940	502.325	12.40	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			566.14400	620.672	12.42	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			574.44400	507.972	12.42	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			574.03810	629.408	12.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			562.33810	496.708	12.38	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			733.04940	790.233	12.81	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			671.24940	603.633	12.81	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			440.66820	473.086	14.83	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			2,022.78170	1,920.409	16.20	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,418.86820	1,326.486	14.83	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			438.69700	470.929	14.85	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,426.89700	1,334.329	14.85	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			436.73320	468.791	14.87	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,434.93320	1,342.190	14.87	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			324.58170	347.009	16.20	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			725.45050	773.840	14.32	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,148.65050	1,068.640	14.32	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			722.54690	770.725	14.34	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,155.74690	1,075.525	14.34	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			728.36970	776.971	14.30	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,141.56970	1,061.771	14.30	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>12,324,452.50</b>	<b>895</b>	<b>214,311</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.21570		9.15770			0.00	0	2,793
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.31630		9.25740			55,897,800.00	6,000	11,511
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.42920		9.36880			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.54380		9.48150			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>55,897,800.00</b>	<b>6,000</b>	<b>16,179</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,205.10720	1,147.197	13.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			2.94950	3.052	13.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,185.24950	1,127.352	13.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			2.87730	2.974	13.79	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,195.17730	1,137.274	13.79	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.80720	2.897	13.83	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			4.17370	3.481	16.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,010.85800	2,069.195	17.09	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			3.45800	2.895	17.09	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			1,961.19890	2,019.474	16.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			3.79890	3.174	16.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,911.57370	1,969.781	16.65	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			316.68800	334.730	12.26	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			457.88800	415.530	12.26	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			323.84100	342.332	12.21	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			445.04100	403.132	12.21	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			320.24630	338.510	12.23	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			451.44630	409.310	12.23	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			870.40060	822.842	13.55	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			259.78290	274.392	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			878.28290	830.592	13.57	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			264.04310	278.916	13.52	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			862.54310	815.116	13.52	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			261.90060	276.642	13.55	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>55,897,800.00</b>	<b>6,000</b>	<b>16,179</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.66420		9.58530			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.80880		9.72860			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			141.58900	174.368	10.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			196.28900	150.169	10.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			137.75840	169.305	10.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			202.45840	155.105	10.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			134.01900	164.839	10.78	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			208.71900	160.639	10.78	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			88.45760	98.235	13.25	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			859.85760	789.435	13.25	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			87.18580	96.815	13.28	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			868.58580	798.015	13.28	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			89.74830	99.675	13.22	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			851.14830	780.876	13.22	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO n 14/09/2015 Foreign Exchange Future			158.45930		132.61200			0.00	0	24,000
<b>Total CF CANDO CAGH Future</b>								<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Put			27.37800	1.531		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Put			27.38800	1.541		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Put			27.39800	1.551		0.00	0	0
<b>Total CF CANDO CAGH Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>								<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO n 06/08/2015 Foreign Exchange Future			89.18850		87.66670			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			19.67670	21.198		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			19.66670	21.188		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			19.65670	21.178		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			13.04960		12.98660			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.29730		13.23270			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			333.58290	375.459	10.99	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			136.98290	115.859	10.99	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			327.65890	369.071	11.01	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			141.05890	119.471	11.01	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			321.80800	362.754	11.03	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			145.20800	123.154	11.03	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			199.97720	211.869	14.08	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			957.27720	904.569	14.08	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			198.05580	209.824	14.10	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			965.35580	912.524	14.10	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			196.15450	207.804	14.12	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			973.45450	920.504	14.12	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 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			2.01010		1.99530			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.02800		2.01310			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			384.18080	306.181	11.31	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			296.50230	359.498	11.43	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			443.50230	358.498	11.43	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			387.03510	464.336	11.35	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			334.03510	263.336	11.35	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			337.18080	407.181	11.31	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			726.81050	810.079	11.94	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			495.81050	430.079	11.94	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			673.61050	755.037	11.99	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			542.61050	475.037	11.99	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			628.34060	702.673	12.03	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			597.34060	522.673	12.03	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			1.83070		1.81550			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.86410		1.84870			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			859.04930	986.467	13.20	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			104.04930	79.467	13.20	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			781.06810	903.895	13.15	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			126.06810	96.895	13.15	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			706.47210	825.942	13.18	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			151.47210	118.942	13.18	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			185.07570	209.817	14.17	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,698.07570	1,568.817	14.17	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			172.10350	195.291	14.31	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,785.10350	1,654.291	14.31	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			199.11490	225.532	14.02	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,612.11490	1,484.532	14.02	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			0.12100		0.12090			0.00	0	13

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On	11/12/2015	Foreign Exchange Future			0.12040		0.12050			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12040		0.12050			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			0.06060		0.06010			1,212,000.00	20,000	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05630		0.05570			563,000.00	10,000	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05390		0.05370			0.00	0	0
<b>Total NGN / R Future</b>											<b>1,775,000.00</b>	<b>30,000</b>	<b>94,200</b>
<b>Total NGN / R</b>											<b>1,775,000.00</b>	<b>30,000</b>	<b>94,200</b>
NZ\$ / R	On	22/07/2015	Foreign Exchange Future			8.15780		8.05850			0.00	0	8,000
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.20090		8.10210			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.27590		8.17520			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.36340		8.26150			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,000</b>
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Put			314.14460	215.258	21.65	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Call			2.16340	2.432	22.19	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.39	Put			333.66340	234.632	22.19	0.00	0	8,000
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Call			3.23470	3.861	21.11	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.35	Put			294.73470	196.061	21.11	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Call			2.92460	3.435	21.38	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.36	Put			304.42460	205.635	21.38	0.00	0	0
NZ\$ / R	On	22/07/2015	Foreign Exchange Option	8.37	Call			2.64460	3.059	21.65	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			1.44600	2.038	12.00	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			989.34600	891.138	12.00	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			1.39350	1.957	12.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			999.29350	901.057	12.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			1.34310	1.878	12.08	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			1,009.24310	910.978	12.08	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			35.67020	42.256	12.84	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			950.47020	856.356	12.84	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			35.01360	41.481	12.87	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			959.81360	865.581	12.87	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			34.37060	40.723	12.91	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			969.17060	874.823	12.91	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			98.16090	110.993	13.47	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			976.66090	887.593	13.47	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			96.96230	109.691	13.50	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			985.46230	896.291	13.50	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			95.78080	108.407	13.53	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			994.28080	905.007	13.53	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 NZ\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>8,000</b>
<b>Total NZ\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>16,000</b>
QUANTO €On 14/09/2015			1.08680		1.08610			0.00	0	700
QUANTO €On 11/12/2015			1.08850		1.08770			0.00	0	0
QUANTO €On 14/03/2016			1.09080		1.08990			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			21,943.80000		21,781.68000			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			4.58730		4.62740			0.00	0	0
TRY / R On 11/12/2015			4.54950		4.59150			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	4.61	Call			99.85200	75.757	12.06	0.00	0	0
TRY / R On 14/09/2015	4.61	Put			82.45200	98.457	12.06	0.00	0	0
TRY / R On 14/09/2015	4.59	Call			111.15320	85.188	12.07	0.00	0	0
TRY / R On 14/09/2015	4.59	Put			73.75320	87.888	12.07	0.00	0	0
TRY / R On 14/09/2015	4.60	Call			105.41740	80.098	12.02	0.00	0	0
TRY / R On 14/09/2015	4.60	Put			78.01740	92.798	12.02	0.00	0	0
TRY / R On 11/12/2015	4.49	Call			202.50580	174.095	12.57	0.00	0	0
TRY / R On 11/12/2015	4.49	Put			101.00580	114.595	12.57	0.00	0	0
TRY / R On 11/12/2015	4.50	Call			196.24760	168.211	12.54	0.00	0	0
TRY / R On 11/12/2015	4.50	Put			104.74760	118.711	12.54	0.00	0	0
TRY / R On 11/12/2015	4.51	Call			190.09000	162.436	12.50	0.00	0	0
TRY / R On 11/12/2015	4.51	Put			108.59000	122.936	12.50	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			1.59770		1.58700			0.00	0	130
ZMW / R On 11/12/2015			1.54910		1.53970			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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								339412356.90	57,905	1,005,632
Total Options								444492.00	5,000	1,714,868
Grand Total:								339,856,848.90	62,905	2,720,500