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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/07/2015 Foreign Exchange Future			12.40000		12.37220			0.00	0	0
\$ / R On 24/07/2015 Foreign Exchange Future			12.44290		12.37220			0.00	0	3,424
\$ / R On 27/07/2015 Foreign Exchange Future			12.44290		12.37640			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.44100		12.38060			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.47110		12.41020			0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.47320		12.41230			0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.49920		12.43760			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.50130		12.43980			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.50350		12.44190			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.51220		12.45030			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.53390		12.47140			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.54260		12.47980			993,449,175.60	79,206	539,948
\$ / R On 28/09/2015 Foreign Exchange Future			12.57310		12.50950			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.57750		12.51380			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.63960		12.57450			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.70230		12.63670			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.73150		12.66560			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.73820		12.67220			314,633,540.00	24,700	162,386
\$ / R On 21/12/2015 Foreign Exchange Future			12.76060		12.69440			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			12.81210		12.74550			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			12.84340		12.77660			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Future			12.87900		12.81220			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.90790		12.84110			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.94130		12.87450			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.94800		12.88120			3,910,296.00	302	10,397
\$ / R	On	29/03/2016	Foreign Exchange Future			12.98130		12.91450			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.04360		12.97690			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.11480		13.04770			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.13780		13.07050			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.14470		13.07740			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.15390		13.08650			33,555,598.90	2,551	6,521
\$ / R	On	28/06/2016	Foreign Exchange Future			13.18840		13.12080			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.25520		13.18670			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.31770		13.24960			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			13.36780		13.30000			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.38660		13.31890			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.44490		13.37760			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.51370		13.44690			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.54710		13.48040			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.55750		13.49090			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,345,548,610.50</b>	<b>106,759</b>	<b>733,072</b>
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Call			7.60470	0.000	14.05	0.00	0	0
\$ / R	On	23/07/2015	Foreign Exchange Option	12.50	Put			135.40470	100.000	14.05	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Call			11.61420	13.065	15.52	0.00	0	0
\$ / R	On	24/07/2015	Foreign Exchange Option	12.52	Put			159.41420	90.165	15.52	0.00	0	0
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Call			49.36690	80.959	12.17	0.00	0	5,000
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Put			82.96690	48.059	12.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,580.60000	1,641.009	29.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00000	0.009	29.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,230.60900	1,291.009	23.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.00900	0.009	23.02	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			7.54260	13.662	14.24	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			336.94260	282.662	14.24	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			1.13990	2.212	16.20	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			590.53990	531.212	16.20	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.21330	0.252	64.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,769.61330	3,709.252	64.42	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			230.14590	275.067	11.88	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			69.94590	53.967	11.88	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			99.27650	122.355	12.09	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			206.97650	169.155	12.09	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			150.91300	174.677	11.68	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			213.31300	175.477	11.68	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			338.44970	382.028	11.41	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			70.84970	52.828	11.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			35.11340	39.746	14.37	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			705.31340	648.446	14.37	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,293.00110	1,354.275	14.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			1.10110	0.775	14.26	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			51.09630	58.929	13.79	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			579.19630	525.429	13.79	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.04210	0.264	28.29	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,058.14210	3,996.764	28.29	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,642.16270	1,703.670	15.44	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.26270	0.170	15.44	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			274.29880	312.759	11.62	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			123.99880	100.559	11.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			403.16240	449.844	11.78	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			91.76240	75.944	11.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			3.01940	2.381	13.10	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,243.16370	1,305.255	12.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			3.36370	2.655	12.93	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,193.85600	1,255.646	12.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			4.05600	3.046	12.71	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			998.60860	1,059.315	12.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,481.58210	1,543.999	13.98	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.78210	1.399	13.98	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,312.58600	1,374.796	13.23	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			2.78600	2.196	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,282.81940	1,344.981	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.69240	1.328	14.06	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,020.20000	5,957.400	18.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,920.39610	1,983.062	15.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.59610	0.462	15.89	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,880.45630	1,943.110	15.72	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.65630	0.510	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,501.49240	1,563.928	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,832.06700	1,770.613	18.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			9.81760	10.862	19.49	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,980.01760	1,918.262	19.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			8.39560	9.236	19.96	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,108.59560	2,046.636	19.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00000	0.000	18.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			853.07300	797.986	14.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			43.57770	49.778	15.43	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			963.77770	907.178	15.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			17.86200	20.126	17.84	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,538.06200	1,477.526	17.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			11.86700	13.213	18.94	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			692.14670	640.431	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			65.71870	75.841	14.40	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			735.91870	683.241	14.40	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			55.55420	63.703	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			825.75420	771.103	14.80	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			52.87300	60.586	14.92	0.00	0	17,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			606.60530	557.080	13.84	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			77.39060	89.307	14.07	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			657.59060	606.707	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			75.98880	87.692	14.10	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			666.18880	615.092	14.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			71.94670	83.031	14.21	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			407.87560	365.607	12.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			125.35990	144.221	13.10	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			445.55990	401.621	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			103.99730	119.852	13.47	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			524.19730	477.252	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			86.40530	99.680	13.84	0.00	0	7,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			315.84070	278.443	12.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			159.95250	183.393	12.62	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			350.15250	310.793	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			151.20820	173.523	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			371.40820	330.923	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			137.67560	158.207	12.91	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			245.71010	215.043	12.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			200.11380	228.445	12.17	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			270.31380	235.845	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			182.32370	208.545	12.36	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			302.52370	265.945	12.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			175.64070	201.043	12.43	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			208.42390	181.319	12.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			228.81500	262.769	12.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			229.01500	200.169	12.10	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			219.52820	252.616	12.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			239.72820	210.016	12.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			215.51010	247.643	12.13	742,928.10	3,000	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			118.91840	100.683	11.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			325.08120	366.781	11.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			145.28120	124.181	11.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			268.75980	306.193	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			188.95980	163.593	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			248.22390	283.919	12.06	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			78.83910	65.493	11.71	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			436.89720	485.283	11.74	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			87.09720	72.683	11.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			388.46410	434.211	11.81	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			108.66410	91.611	11.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			368.71840	413.283	11.84	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			64.00830	52.680	11.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			488.50720	539.326	11.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			68.70720	56.726	11.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			473.45000	523.595	11.69	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			73.65000	60.995	11.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			458.63910	508.093	11.71	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			22.57440	17.816	11.80	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			706.60000	763.885	11.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			26.80000	21.285	11.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			535.11560	587.834	11.61	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			55.31560	45.234	11.61	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			503.80830	555.280	11.65	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			10.62080	8.153	12.20	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			893.04450	952.850	12.09	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			13.24450	10.250	12.09	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			874.04240	933.651	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			14.24240	11.052	12.05	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			752.37440	810.416	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			8.80860	6.715	12.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			988.94620	1,049.582	12.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			9.14620	6.982	12.28	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			979.29620	1,039.860	12.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			9.49620	7.260	12.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			950.42080	1,010.753	12.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			78.52660	89.765	14.79	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			839.02660	786.665	14.79	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			30.20340	34.409	17.57	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,520.70340	1,461.309	17.57	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			4.07950	4.997	28.35	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			10.39220	8.728	12.56	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,294.57950	4,231.897	28.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,711.52120	1,774.843	14.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			2.02120	1.743	14.54	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,364.34080	1,427.326	13.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			4.84080	4.226	13.28	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,119.89220	1,181.828	12.56	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			168.99790	192.088	13.17	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			455.19790	414.588	13.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			12.38360	14.636	27.66	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,417.88360	4,355.036	27.66	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,779.52720	1,844.335	14.16	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			5.02720	4.735	14.16	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,435.65410	1,500.109	13.24	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			11.15410	10.509	13.24	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			100.66310	112.450	15.69	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,086.16310	1,032.850	15.69	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			116.79200	127.896	16.42	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,330.09200	1,275.596	16.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			16.70240	18.066	26.70	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,830.00240	4,765.766	26.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,845.99880	1,910.889	14.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			9.29880	8.589	14.00	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,505.49670	1,569.722	13.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			18.79670	17.422	13.21	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			563.72340	609.639	12.44	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			238.12340	218.139	12.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			167.63190	151.496	12.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			683.27700	732.940	12.16	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			171.07700	154.740	12.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			832.90570	891.619	12.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			110.70570	103.419	12.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			793.37080	851.679	12.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			121.17080	113.479	12.12	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			764.81690	820.272	12.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			132.61690	122.072	12.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			998.14860	1,058.244	12.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			75.94860	70.044	12.31	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			955.85030	1,015.626	12.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			83.65030	77.426	12.27	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			873.19190	932.278	12.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			100.99190	94.078	12.20	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,309.13330	1,372.666	12.71	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			36.93330	34.466	12.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,128.50050	1,189.482	12.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			56.30050	51.282	12.42	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,119.66110	1,180.587	12.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			57.46110	52.387	12.41	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,738.33150	1,803.176	13.66	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			16.13150	14.976	13.66	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,689.91370	1,754.658	13.55	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			17.71370	16.458	13.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,497.85820	1,562.103	13.13	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			25.65820	23.903	13.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,522.83840	3,588.778	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.63840	0.578	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,472.89450	3,538.830	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.69450	0.630	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,422.95560	3,488.887	17.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.75560	0.687	17.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			55.50070	55.494	22.74	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,183.30070	3,117.293	22.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			53.38570	54.752	26.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,881.18570	3,816.552	26.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.95170	1.158	26.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,098.75170	8,032.958	26.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			71.08930	76.097	19.08	0.00	0	8,200

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	14.84	Put			2,238.88930	2,177.897	19.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			65.83260	70.276	19.44	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,363.63260	2,302.076	19.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			64.70480	69.027	19.53	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,392.50480	2,330.827	19.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			189.00880	206.239	15.29	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,016.80880	968.039	15.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			165.35860	180.128	15.75	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,153.15860	1,101.928	15.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			96.42380	104.160	17.77	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,794.22380	1,735.960	17.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			229.02340	250.514	14.67	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			836.82340	792.314	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			205.99130	224.949	15.00	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			933.79130	886.749	15.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			198.97660	217.227	15.12	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			966.77660	919.027	15.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			283.20210	309.509	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			661.00210	621.309	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			270.26060	295.450	14.16	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			698.06060	657.250	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			246.37160	269.445	14.44	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			774.17160	731.245	14.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			339.16080	370.047	13.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			526.96080	491.847	13.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			326.42990	356.306	13.61	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			554.22990	518.106	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			296.85350	324.313	13.89	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			624.65350	586.113	13.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			452.14340	493.501	12.87	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			349.94340	325.301	12.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			447.40500	488.561	12.89	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			355.20500	330.361	12.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			438.05480	478.809	12.93	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			365.85480	340.609	12.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			670.29600	719.562	12.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			178.09600	161.362	12.19	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Call			657.49060	706.358	12.23	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			185.29060	168.158	12.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			456.92010	498.483	12.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			344.72010	320.283	12.86	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			723.26630	774.116	12.05	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			151.06630	135.916	12.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			689.83190	739.696	12.14	0.00	0	1,650
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			19.82520	21.979	26.26	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,195.42520	5,131.379	26.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,580.12760	1,644.530	13.25	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	21/12/2015	Foreign Exchange Option	11.14	Put			25.72760	23.929	13.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,570.58210	1,634.950	13.23	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			26.18210	24.350	13.23	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			126.60340	136.709	17.05	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,582.20340	1,526.109	17.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,908.48500	1,973.720	13.99	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			14.08500	13.120	13.99	0.00	0	300
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			395.16880	427.472	13.66	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			579.66880	545.372	13.66	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			372.90100	401.375	14.11	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			706.30100	667.975	14.11	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			149.44380	158.808	17.65	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,852.84380	1,795.408	17.65	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,082.46380	1,141.089	12.30	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			105.86380	97.690	12.30	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			415.18910	446.847	13.74	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			608.58910	573.447	13.74	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,292.60640	1,351.765	12.36	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			80.40640	72.764	12.36	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			109.67160	114.390	19.77	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,697.47160	2,635.390	19.77	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			158.95250	167.385	18.35	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,157.85250	2,099.485	18.35	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,159.22760	1,215.859	12.30	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			118.12760	107.959	12.30	0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			708.76610	750.111	12.81	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			364.26610	338.812	12.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			43.83300	39.089	13.34	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,414.68380	1,474.367	12.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			83.48380	76.367	12.43	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,205.09460	1,260.525	12.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			123.89460	112.525	12.26	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,363.04400	7,297.523	25.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			206.41770	217.766	17.69	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,915.21770	1,859.766	17.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			135.32500	138.388	20.70	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,004.12500	2,940.388	20.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,875.03300	1,937.089	13.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,752.18530	3,686.131	23.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			968.40510	1,020.486	12.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			197.20510	182.486	12.28	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			291.03780	308.291	16.16	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,349.83780	1,300.291	16.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			14.24400	15.523	25.18	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,667.25790	1,614.178	17.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,019.63910	1,072.502	12.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			178.43910	164.502	12.27	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,012.23760	1,064.991	12.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			181.03760	166.991	12.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			133.38530	134.131	23.75	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			183.66330	169.504	12.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,181.12390	1,236.246	12.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			129.92390	118.246	12.26	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,118.27530	1,172.556	12.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			147.07530	134.556	12.27	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			238.45790	252.178	17.06	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,087.45430	1,141.306	12.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			156.25430	143.306	12.27	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,004.86330	1,057.504	12.28	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,241.42250	1,296.589	12.20	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			126.92250	115.289	12.20	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			170.14230	178.317	19.10	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,505.64230	2,447.017	19.10	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,310.95120	1,364.307	12.12	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			134.05120	120.707	12.12	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			177.83310	185.411	19.86	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,860.93310	2,801.811	19.86	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			213.43440	217.015	21.44	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,295.73440	3,232.215	21.44	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,391.25040	1,443.895	12.17	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			143.55040	129.095	12.17	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			252.04810	233.931	12.45	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			247.85860	256.960	19.26	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,627.35860	2,569.160	19.26	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,122.54810	1,171.731	12.45	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			615.61000	645.035	14.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			848.21000	810.335	14.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			621.84310	651.574	14.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			834.44310	796.874	14.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			618.71370	648.294	14.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			841.31370	803.594	14.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			627.57940	657.364	14.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			841.07940	803.464	14.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			624.45790	654.093	14.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			847.95790	810.193	14.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			309.43400	321.983	18.17	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			2,152.93400	2,098.083	18.17	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,168.12320	1,217.307	12.43	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			241.62320	223.407	12.43	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			630.72160	660.662	14.59	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			834.22160	796.762	14.59	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,469.92180	1,528.142	12.31	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			149.12180	139.742	12.31	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			251.19300	247.192	22.83	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	28/06/2016	Foreign Exchange Option	16.62	Put			3,750.39300	3,678.792	22.83	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,545.62160	1,602.658	12.39	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			158.92160	147.458	12.39	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			280.94590	282.310	24.41	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,224.24590	4,157.110	24.41	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			259.66430	267.735	24.61	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,710.06430	4,650.035	24.61	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,619.29030	1,674.025	12.47	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			169.69030	156.325	12.47	0.00	0	250
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			822.09060	820.993	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,046.49060	1,045.393	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			828.42290	827.328	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,032.82290	1,031.728	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			825.24560	824.150	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,039.64560	1,038.550	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			848.33040	881.953	14.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			838.33040	804.153	14.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			845.01370	878.526	14.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			845.01370	810.726	14.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			841.51110	875.114	14.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			851.51110	817.314	14.76	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,696.24040	1,754.180	12.62	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			177.34040	167.580	12.62	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			239.82670	247.538	24.38	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,170.92670	5,110.938	24.38	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,764.15030	1,819.764	12.68	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			186.55030	174.864	12.68	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			220.38990	233.673	24.37	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,612.78990	5,558.773	24.37	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			204.33810	212.707	24.19	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,157.43810	6,099.007	24.19	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,840.22470	1,895.344	12.72	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			193.32470	181.644	12.72	0.00	0	250
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,298.21990	1,341.536	13.34	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			477.81990	454.436	13.34	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,309.05500	1,352.573	13.31	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			468.65500	445.473	13.31	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,303.62580	1,347.043	13.32	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			473.22580	449.943	13.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,030.62560	1,066.520	14.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			849.72560	819.020	14.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			182.60350	190.793	23.77	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,501.70350	6,443.293	23.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,881.97410	1,937.300	12.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			191.07410	179.800	12.59	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,037.71050	1,073.780	14.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			836.81050	806.280	14.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,034.15850	1,070.137	14.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			843.25850	812.637	14.72	0.00	0	0
<b>Total \$ / R Option</b>											<b>742,928.10</b>	<b>3,000</b>	<b>1,458,948</b>
<b>Total \$ / R</b>											<b>1,346,291,538.60</b>	<b>109,759</b>	<b>2,192,020</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.54260		12.47980			451,533.60	36	885
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.73820		12.67220			127,382.00	10	106
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.94800		12.88120			0.00	0	73
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.15390		13.08650			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>578,915.60</b>	<b>46</b>	<b>1,064</b>
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			80,809.76960	86,692.986	11.91	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			1,829.76960	1,432.986	11.91	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			79,875.56290	85,746.382	11.89	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			1,895.56290	1,486.382	11.89	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			78,943.41280	84,801.631	11.87	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			1,963.41280	1,541.631	11.87	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			90,593.26000	96,530.164	12.23	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			9,373.26000	8,710.164	12.23	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			92,246.65590	98,197.493	12.24	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			9,026.65590	8,377.493	12.24	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			91,418.61830	97,362.426	12.23	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			9,198.61830	8,542.426	12.23	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			78,941.33020	83,340.114	12.49	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			29,821.33020	27,540.114	12.49	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			78,392.47220	82,771.288	12.51	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			30,272.47220	27,971.288	12.51	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			77,846.84250	82,206.095	12.53	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			30,726.84250	28,406.095	12.53	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			58,571.83610	61,341.029	14.93	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			93,921.83610	89,951.029	14.93	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			58,287.32510	61,042.458	14.95	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			94,637.32510	90,652.458	14.95	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			58,005.18460	60,745.340	14.97	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			95,355.18460	91,355.340	14.97	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>578,915.60</b>	<b>46</b>	<b>1,064</b>
£ / R	On	14/09/2015	Foreign Exchange Future			19.47920		19.50360			31,829,012.80	1,634	28,226
£ / R	On	11/12/2015	Foreign Exchange Future			19.77150		19.79260			15,817,200.00	800	4,508
£ / R	On	14/03/2016	Foreign Exchange Future			20.08810		20.10980			0.00	0	405
£ / R	On	13/06/2016	Foreign Exchange Future			20.40010		20.42240			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 Future</b>											<b>47,646,212.80</b>	<b>2,434</b>	<b>33,139</b>
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,523.60000	8,499.200	25.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	25.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,518.39080	1,493.841	12.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			14.79080	14.641	12.00	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,361.54820	1,336.507	11.26	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			17.94820	17.307	11.26	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			654.39160	634.550	9.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			90.79160	95.350	9.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			646.67010	627.138	9.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			93.07010	97.938	9.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			638.99130	619.773	9.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			95.39130	100.573	9.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			54.37760	60.717	12.01	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,050.77760	1,081.517	12.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,031.91250	1,005.184	9.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			28.31250	25.984	9.70	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			0.00000	745.437	11.11	521,805.69	700	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			0.00000	373.937	11.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			259.87210	265.785	12.86	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,237.27210	1,264.286	12.86	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,402.52910	1,385.063	10.96	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			109.92910	113.563	10.96	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,393.96110	1,376.615	10.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			111.36110	115.115	10.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,702.46450	1,681.767	11.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			69.86450	70.267	11.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,411.11310	1,393.529	10.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			108.51310	112.029	10.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			361.31930	366.623	12.18	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			898.71930	925.123	12.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,969.11700	1,946.835	11.36	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			46.51700	45.335	11.36	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,237.64410	1,232.048	11.26	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			337.84410	353.948	11.26	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,250.49750	1,244.680	11.25	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			330.69750	346.580	11.25	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,244.05620	1,238.355	11.26	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			334.25620	350.255	11.26	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			909.08790	916.521	12.59	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			996.68790	1,026.421	12.59	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			916.26780	923.683	12.56	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			983.86780	1,013.583	12.56	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			912.66940	920.090	12.58	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			990.26940	1,019.990	12.58	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>521,805.69</b>	<b>700</b>	<b>100,580</b>
<b>Total £ / R</b>											<b>48,168,018.49</b>	<b>3,134</b>	<b>133,719</b>
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10116		0.10066			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10288		0.10236			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10483		0.10430			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			1,069.11640	1,118.733	14.41	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			3.61640	3.133	14.41	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			213.36970	244.399	11.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			147.86970	128.799	11.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			17.56440	20.900	15.33	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			952.06440	905.300	15.33	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,247.47050	1,297.749	11.84	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			11.87050	9.649	11.84	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			436.95430	472.488	12.22	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			201.35430	184.388	12.22	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			124.94360	136.749	14.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			889.34360	848.649	14.97	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			662.51570	700.934	12.67	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			232.31570	217.534	12.67	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			275.68080	293.888	14.88	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			845.48080	810.488	14.88	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			126.70050	134.929	17.24	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,696.50050	1,651.529	17.24	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			13.77640		13.60450			47,872,990.00	3,475	36,474
€ / R	On	21/09/2015	Foreign Exchange Future			13.79450		13.62190			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			13.88720		13.71180			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.01200		13.83470			13,311,400.00	950	36,646
€ / R	On	25/01/2016	Foreign Exchange Future			14.13590		13.95670			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.27240		14.09230			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.53640		14.35330			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.80890		14.62250			0.00	0	0
<b>Total € / R Future</b>											<b>61,184,390.00</b>	<b>4,425</b>	<b>76,320</b>
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			644.13730	799.189	11.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			39.63730	22.789	11.19	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			618.65150	771.385	11.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			31.57040	46.926	13.47	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			1,027.07040	870.526	13.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			18.79240	27.084	14.41	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			27.17270	16.706	11.44	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			713.86990	874.185	11.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			29.36990	17.785	11.39	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			9.96250	14.293	15.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,655.46250	1,487.893	15.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			9.78580	13.946	15.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			44.15150	24.985	11.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			47.37130	72.315	12.85	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			822.87130	675.915	12.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			14.45080	8.835	11.94	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			731.67270	893.106	11.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,665.28580	1,497.546	15.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,314.29240	1,150.684	14.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			10.14320	14.647	15.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,645.64320	1,478.247	15.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,347.84660	1,518.559	13.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			3.34660	2.159	13.12	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			918.95080	1,085.235	11.94	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			63.97020	95.754	12.78	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			782.07020	641.254	12.78	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			62.85730	94.003	12.80	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			790.95730	649.503	12.80	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			27.34080	39.391	14.23	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			1,255.44080	1,094.891	14.23	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			65.10320	97.537	12.75	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			773.20320	633.037	12.75	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			135.33360	182.745	12.84	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			773.53360	645.545	12.84	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			67.96660	90.280	14.30	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			1,276.16660	1,123.079	14.30	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			138.99710	187.549	12.79	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			757.19710	630.349	12.79	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			137.15370	185.133	12.82	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			765.35370	637.933	12.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,887.06510	3,063.985	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.36510	1.985	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			891.82880	1,044.630	11.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			107.12880	82.630	11.57	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			382.92140	474.982	12.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			448.22140	362.982	12.04	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			44.22700	52.291	17.84	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,709.52700	2,540.291	17.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			134.61000	166.828	14.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,289.91000	1,144.828	14.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			133.43850	165.349	14.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,298.73850	1,153.349	14.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			132.27700	163.886	14.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,307.57700	1,161.886	14.37	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			226.31170	269.256	14.00	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			1,189.61170	1,053.356	14.00	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			283.69670	338.740	13.37	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			946.99670	822.840	13.37	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			281.49590	336.111	13.39	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			954.79590	830.211	13.39	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			238.31770	283.704	13.85	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			1,131.61770	997.804	13.85	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			285.92120	341.395	13.35	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			939.22120	815.495	13.35	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			513.94660	432.766	12.35	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			601.95240	700.319	12.36	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			519.65240	437.919	12.36	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			610.57060	710.039	12.33	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			508.27060	427.639	12.33	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			606.24660	705.166	12.35	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			771.45210	868.169	12.69	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			618.15210	531.769	12.69	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			458.58360	516.844	14.64	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,941.75010	1,800.702	16.01	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,345.28360	1,220.444	14.64	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			456.47700	514.449	14.66	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,353.17700	1,228.049	14.66	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			454.37870	512.074	14.68	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,361.07870	1,235.674	14.68	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			335.05010	377.102	16.01	0.00	0	6,000
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			756.64520	835.034	14.14	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,084.14520	976.134	14.14	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			753.55630	831.637	14.16	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,091.05630	982.737	14.16	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			759.75680	838.442	14.12	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,077.25680	969.542	14.12	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>61,184,390.00</b>	<b>4,425</b>	<b>214,360</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.21850		9.17650			0.00	0	2,795
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.31980		9.27470			0.00	0	8,628
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.43270		9.38750			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.54650		9.50120			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>13,298</b>
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,166.54810	1,124.645	14.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			2.96710	3.059	14.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,176.46710	1,134.559	14.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			2.88860	2.976	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,186.38860	1,144.476	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.04810	3.145	14.15	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.20250	2.846	16.41	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,027.36290	2,072.171	16.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.66290	2.371	16.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			1,977.62000	2,022.397	16.64	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.92000	2.597	16.64	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,927.90250	1,972.646	16.41	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			315.99530	335.826	12.02	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			418.49530	393.126	12.02	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			312.41390	332.041	12.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			424.91390	399.341	12.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			308.87090	328.299	12.07	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			431.37090	405.599	12.07	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			257.35470	272.112	13.45	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			846.15470	815.612	13.45	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			255.25310	269.875	13.47	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			854.05310	823.375	13.47	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			259.47810	274.372	13.42	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			838.27810	807.872	13.42	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>0.00</b>	<b>0</b>	<b>13,298</b>
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.65060		9.58030			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.79620		9.72340			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			131.50330	162.094	10.69	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			191.20330	151.494	10.69	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			127.82750	157.198	10.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			197.52750	156.598	10.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			124.24420	152.904	10.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			203.94420	162.304	10.74	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			83.23180	98.216	13.54	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			859.83180	802.016	13.54	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			82.05960	96.817	13.57	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			868.65960	810.617	13.57	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			84.42510	99.638	13.51	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			851.02510	793.438	13.51	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			160.94490		143.54760			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	0.955		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	159.99	Put			16.44240	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Call			0.00000	0.945		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.00	Put			16.45240	0.000		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Call			0.00000	0.935		0.00	0	0
CF CANDCO n 14/09/2015 Foreign Exchange Option	160.01	Put			16.46240	0.000		0.00	0	0
<b>Total CF CANDO CAGH Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGH</b>								<b>0.00</b>	<b>0</b>	<b>24,000</b>
CF CANDCO n 06/08/2015 Foreign Exchange Future			88.12460		93.66180			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			25.67180	20.135		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			25.66180	20.125		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			25.65180	20.115		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			13.09470		12.98770			0.00	0	1,582
CHF / R On 11/12/2015 Foreign Exchange Future			13.34330		13.23200			0.00	0	7,229
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>8,811</b>
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			331.24390	405.591	11.21	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			133.54390	100.891	11.21	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			325.21820	398.958	11.23	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			137.51820	104.258	11.23	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			319.26580	392.398	11.25	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			141.56580	107.698	11.25	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Call			192.15850	227.177	14.27	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	13.99	Put			950.15850	873.876	14.27	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Call			190.24590	225.064	14.29	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.00	Put			958.24590	881.764	14.29	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Call			188.35090	222.906	14.31	0.00	0	0
CHF / R On 11/12/2015 Foreign Exchange Option	14.01	Put			966.35090	889.606	14.31	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>8,811</b>
CNH / R On 14/09/2015 Foreign Exchange Future			2.01190		2.00170			0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Future			2.03070		2.01980			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	Call			354.69710	410.949	11.42	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			337.69710	291.949	11.42	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			311.29330	362.662	11.55	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			394.29330	343.662	11.55	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			408.10230	468.963	11.46	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			291.10230	249.963	11.46	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Call			752.61820	831.428	12.17	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	1.99	Put			454.61820	424.428	12.17	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Call			696.81940	775.783	12.21	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.00	Put			498.81940	468.783	12.21	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Call			649.41690	722.799	12.25	0.00	0	0
CNH / R On 11/12/2015 Foreign Exchange Option	2.01	Put			551.41690	515.799	12.25	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			1.85000		1.82650			0.00	0	0
DKK / R On 11/12/2015 Foreign Exchange Future			1.88380		1.85970			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			943.91160	1,148.089	13.15	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Put			78.91160	48.089	13.15	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Call			862.00610	1,058.730	13.01	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Put			97.00610	58.730	13.01	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Call			784.95900	974.013	13.03	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Put			119.95900	74.013	13.03	0.00	0	0
DKK / R On 11/12/2015 Foreign Exchange Option	1.99	Put			1,514.65780	1,332.886	14.02	0.00	0	0
DKK / R On 11/12/2015 Foreign Exchange Option	2.00	Call			196.81840	252.518	14.17	0.00	0	0
DKK / R On 11/12/2015 Foreign Exchange Option	2.00	Put			1,599.81840	1,414.518	14.17	0.00	0	0
DKK / R On 11/12/2015 Foreign Exchange Option	2.01	Call			183.12000	234.888	14.30	0.00	0	0
DKK / R On 11/12/2015 Foreign Exchange Option	2.01	Put			1,686.12000	1,496.888	14.30	0.00	0	0
DKK / R On 11/12/2015 Foreign Exchange Option	1.99	Call			211.65780	270.886	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			0.12370		0.12210			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			0.12310		0.12140			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12310		0.12130			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			0.06140		0.06080			0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05810		0.05730			0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05570		0.05500			0.00	0	0
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>94,200</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>94,200</b>
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.29630		8.16990			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.37160		8.24250			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.45820		8.32900			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			2.22600	3.395	12.00	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			922.32600	797.095	12.00	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			2.13680	3.239	12.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			932.23680	806.939	12.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			2.05150	3.090	12.07	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			942.15150	816.790	12.07	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			41.47730	54.911	12.87	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			888.97730	773.311	12.87	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			40.75700	53.939	12.90	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			898.25700	782.339	12.90	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			40.01280	52.987	12.94	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			907.51280	791.387	12.94	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			107.67520	130.724	13.42	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			918.67520	812.524	13.42	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			106.43570	129.194	13.45	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			927.43570	820.994	13.45	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			105.21590	127.686	13.48	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			936.21590	829.486	13.48	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09840		1.09010			0.00	0	700
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10000		1.09170			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.10230		1.09400			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>700</b>

Contract Details		Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$</b>									<b>0.00</b>	<b>0</b>	<b>700</b>
RAIN	On 14/09/2015			Foreign Exchange Future	22,035.36000	21,875.20000			0.00	0	0
<b>Total RAIN Future</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>									<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 14/09/2015			Foreign Exchange Future	4.52430	4.53980			0.00	0	0
TRY / R	On 11/12/2015			Foreign Exchange Future	4.48800	4.49950			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	Foreign Exchange Option		56.92680	52.956	12.87	0.00	0	0
TRY / R	On 14/09/2015	4.61	Put	Foreign Exchange Option		127.12680	138.656	12.87	0.00	0	0
TRY / R	On 14/09/2015	4.59	Call	Foreign Exchange Option		64.17590	59.713	12.81	0.00	0	0
TRY / R	On 14/09/2015	4.59	Put	Foreign Exchange Option		114.37590	125.413	12.81	0.00	0	0
TRY / R	On 14/09/2015	4.60	Call	Foreign Exchange Option		60.46700	56.255	12.84	0.00	0	0
TRY / R	On 14/09/2015	4.60	Put	Foreign Exchange Option		120.66700	131.955	12.84	0.00	0	0
TRY / R	On 11/12/2015	4.49	Call	Foreign Exchange Option		142.92370	141.709	12.82	0.00	0	0
TRY / R	On 11/12/2015	4.49	Put	Foreign Exchange Option		133.42370	143.709	12.82	0.00	0	0
TRY / R	On 11/12/2015	4.50	Call	Foreign Exchange Option		137.53340	136.530	12.79	0.00	0	0
TRY / R	On 11/12/2015	4.50	Put	Foreign Exchange Option		138.03340	148.530	12.79	0.00	0	0
TRY / R	On 11/12/2015	4.51	Call	Foreign Exchange Option		132.94340	132.115	12.81	0.00	0	0
TRY / R	On 11/12/2015	4.51	Put	Foreign Exchange Option		143.44340	154.115	12.81	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	1.60920	1.59110			0.00	0	130
ZMW / R	On 11/12/2015			Foreign Exchange Future	1.55810	1.53910			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>1454958128.90</b>	<b>113,664</b>	<b>1,000,939</b>
<b>Total Options</b>									<b>1264733.79</b>	<b>3,700</b>	<b>1,697,568</b>
<b>Grand Total:</b>									<b>1,456,222,862.69</b>	<b>117,364</b>	<b>2,698,507</b>