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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/03/2015 Foreign Exchange Future			12.32950		12.40210			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.33760		12.41020			1,048,696.00	85	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			12.34360		12.41620			0.00	0	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			12.34560		12.41820			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			12.34760		12.42020			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.34960		12.42220			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.36370		12.43630			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.40190		12.47460			0.00	0	2,810
\$ / R On 13/05/2015 Foreign Exchange Future			12.43220		12.50500			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.43630		12.50900			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.46070		12.53340			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.47490		12.54770			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.48720		12.55990			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.49330		12.56600			693,665,495.90	55,523	1,208,821
\$ / R On 26/06/2015 Foreign Exchange Future			12.52220		12.59530			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.53080		12.60390			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.59270		12.66640			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.65460		12.72880			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.68450		12.75900			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.69310		12.76760			6,346,550.00	500	105,185
\$ / R On 28/09/2015 Foreign Exchange Future			12.72310		12.79790			0.00	0	1,950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Future			12.72740		12.80220			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.78760		12.86310			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.84780		12.92390			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.87570		12.95220			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.88220		12.95870			25,764,400.00	2,000	45,594
\$ / R	On	21/12/2015	Foreign Exchange Future			12.90370		12.98040			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			13.02060		13.09790			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.08240		13.16000			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.08900		13.16670			0.00	0	2,500
\$ / R	On	09/06/2016	Foreign Exchange Future			13.27060		13.34700			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.27890		13.35520			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.47410		13.54860			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.48240		13.55690			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.66100		13.73390			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.67140		13.74410			0.00	0	0
Total \$ / R Future											726,825,141.90	58,108	1,394,277
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			311.02210	245.268	19.32	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			28.92210	35.768	19.32	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			70.35790	39.796	19.44	0.00	0	10,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			198.25790	240.295	19.44	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			336.40240	269.335	19.43	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			24.30240	29.834	19.43	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,610.35320	1,537.730	27.31	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.15320	0.130	27.31	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,370.58000	1,297.955	25.30	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.38000	0.355	25.30	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			1,260.78330	1,188.169	24.37	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,439.89830	2,512.430	32.97	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.58330	0.569	24.37	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			802.60520	730.443	19.11	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			2.40520	2.843	19.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			605.47860	534.371	16.96	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			5.27860	6.771	16.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.09830	0.030	32.97	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,606.43680	1,533.835	24.79	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.23680	0.235	24.79	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,626.41870	1,553.815	24.91	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.21870	0.215	24.91	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,616.42760	1,543.825	24.85	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.22760	0.225	24.85	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			224.98070	177.232	17.11	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			116.78070	141.632	17.11	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			273.59640	221.640	16.89	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			93.39640	114.040	16.89	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Call			0.00000	146.580	17.27	732,901.50	5,000	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Put			0.00000	188.980	17.27	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			1,221.60850	1,149.206	21.30	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			1.40850	1.606	21.30	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			623.18920	553.910	15.79	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			10.98920	14.310	15.79	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			333.09460	281.346	16.20	0.00	0	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			106.79460	127.646	16.20	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			8.87170	6.836	27.59	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,684.27170	2,754.937	27.59	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,675.86260	1,603.457	16.88	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.26260	1.557	16.88	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,327.61460	1,255.711	15.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			3.01460	3.811	15.09	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			557.86810	499.893	15.27	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			83.26810	97.993	15.27	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			749.64320	687.817	14.90	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			64.64320	75.617	14.90	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			740.58720	679.589	14.96	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			71.58720	83.289	14.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			28.22820	24.034	27.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			2,974.82820	3,043.334	27.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,394.85630	1,324.414	14.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			11.45630	13.714	14.85	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			730.07980	671.410	14.80	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			7.38060	8.805	15.63	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			96.67980	110.710	14.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			527.30290	478.152	15.69	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			203.90290	227.452	15.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,738.91870	1,667.265	16.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			5.51870	6.565	16.15	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,600.78060	1,529.505	15.63	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			730.15070	672.596	14.82	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			112.45070	127.696	14.82	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			500.95150	454.553	15.88	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			253.25150	279.653	15.88	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			727.17630	670.753	14.84	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			127.27630	143.553	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,823.71410	1,752.343	15.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			7.71410	9.043	15.99	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,774.48430	1,703.252	15.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			8.48430	9.952	15.82	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			214.20490	190.554	18.75	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			868.20490	917.254	18.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			208.29690	185.188	18.86	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			892.29690	941.888	18.86	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,843.42600	1,772.003	16.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			7.42600	8.703	16.06	0.00	0	22,850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			407.87060	368.896	16.55	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			401.87060	435.596	16.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			380.50530	343.445	16.78	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			444.50530	480.145	16.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			165.87230	146.806	19.72	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,099.87230	1,153.506	19.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			530.39250	483.924	15.81	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			264.39250	290.624	15.81	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			479.77450	436.235	16.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			313.77450	342.935	16.09	0.00	0	12,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			171.91140	152.253	19.58	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,065.91140	1,118.953	19.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			709.83340	654.647	14.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			143.83340	161.347	14.96	0.00	0	39,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			696.55550	641.932	15.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			150.55550	168.632	15.02	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			264.43790	236.388	18.02	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			698.43790	743.088	18.02	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			863.75590	803.210	14.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			87.75590	99.910	14.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			855.86660	795.548	14.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			89.86660	102.248	14.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			433.50520	392.845	16.38	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			367.50520	399.545	16.38	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			1,106.95130	1,040.837	14.32	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			40.95130	47.537	14.32	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			1,020.15400	955.729	14.41	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			54.15400	62.429	14.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			585.53820	536.124	15.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			219.53820	242.824	15.53	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,196.38440	1,128.824	14.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			30.38440	35.524	14.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,151.36150	1,084.494	14.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			35.36150	41.194	14.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			848.01370	787.925	14.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			92.01370	104.625	14.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,481.04930	1,411.006	14.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			15.04930	17.706	14.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,288.09150	1,219.320	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			22.09150	26.020	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			977.85490	914.367	14.46	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			61.85490	71.067	14.46	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,597.96140	1,527.359	15.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			11.96140	14.058	15.22	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,578.42730	1,507.909	15.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			12.42730	14.609	15.15	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			1,124.63950	1,058.217	14.30	0.00	0	1,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			38.63950	44.917	14.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,500.48360	1,430.338	14.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			14.48360	17.038	14.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,241.97570	1,173.781	14.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			25.97570	30.482	14.19	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			497.70210	455.119	16.23	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			362.40210	392.919	16.23	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			53.54150	47.561	28.24	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,338.24150	3,405.361	28.24	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,806.89840	1,735.663	15.67	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			11.59840	13.463	15.67	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,467.65930	1,398.158	14.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			22.35930	25.958	14.68	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			1,045.79050	982.447	14.40	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			71.89050	81.647	14.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,551.38360	1,482.460	14.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			34.98360	39.760	14.58	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			498.04930	459.579	16.95	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			541.64930	576.879	16.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			88.89850	80.938	28.50	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,572.49850	3,638.238	28.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,884.10530	1,812.941	15.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			17.70530	20.241	15.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			119.87640	110.665	29.17	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,891.07640	3,956.065	29.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,954.20140	1,883.232	15.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			25.40140	28.632	15.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,626.33550	1,557.845	14.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			47.53550	53.245	14.66	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			489.94580	454.746	17.61	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			731.14580	770.146	17.61	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			877.48700	825.124	15.16	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			278.48700	300.624	15.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,545.03970	1,477.996	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			67.43970	74.896	14.46	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,351.82770	1,287.326	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			94.22770	104.226	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,810.20580	1,740.636	14.82	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			21.56770	24.202	15.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,532.46580	1,584.686	20.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			256.63370	237.220	21.08	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,789.03370	1,844.120	21.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,227.68680	2,155.652	15.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			20.08680	22.552	15.37	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,189.16770	2,117.302	15.32	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			449.19010	478.466	16.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			508.35320	473.576	17.76	0.00	0	18,946

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	13.06	Put			800.75320	840.476	17.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,828.83360	1,759.119	14.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			41.23360	46.019	14.85	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			300.06580	277.786	20.33	1,388,931.50	5,000	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			99.95720	110.421	14.25	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,279.73760	1,216.663	14.32	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			112.13760	123.563	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			223.26180	206.127	21.77	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,035.66180	2,093.027	21.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			716.79010	671.566	16.16	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			91.05090	100.773	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,359.99550	1,295.343	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			92.39550	102.243	14.20	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			416.45710	386.916	18.70	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,048.85710	1,093.816	18.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,327.55720	1,263.521	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			42.60580	47.536	14.82	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,626.26080	1,558.343	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			58.66080	65.243	14.57	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			987.59250	931.852	14.83	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			219.99250	238.752	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,368.65090	1,303.873	14.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			147.59500	137.456	29.09	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,149.69500	4,214.356	29.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,482.20550	1,416.260	14.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			84.30550	93.160	14.24	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			483.34470	450.953	18.28	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			58.05610	64.412	14.54	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			955.44470	997.853	18.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			329.27870	305.948	20.22	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,531.37870	1,582.848	20.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,031.16520	1,960.200	14.95	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			33.26520	37.100	14.95	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,705.95610	1,637.512	14.54	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			638.83750	598.619	17.01	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			636.63750	671.219	17.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			482.37400	451.948	18.92	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,179.27400	1,224.348	18.92	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			175.87320	164.760	28.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,292.77320	4,357.160	28.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,102.03300	2,030.754	14.74	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			38.93300	43.154	14.74	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,779.29770	1,710.591	14.39	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			66.19770	72.991	14.39	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,846.63240	1,777.629	14.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			72.73240	79.829	14.25	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			480.63470	451.839	19.51	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,406.73470	1,454.039	19.51	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			172.68910	162.145	28.46	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,698.78910	4,764.345	28.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,167.56320	2,095.971	14.55	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			43.66320	48.171	14.55	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,006.62480	954.912	15.23	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			394.42480	419.212	15.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,814.04640	3,738.106	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.34640	5.906	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,764.39080	3,688.488	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.69080	6.288	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,714.75610	3,638.892	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,805.04220	3,866.688	27.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,233.66650	2,288.992	21.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			333.31840	313.208	22.09	3,132,080.00	10,000	78,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,374.61840	2,431.008	22.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			273.27930	256.978	24.33	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,114.57930	3,174.778	24.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			263.74220	248.888	27.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			922.58870	961.329	17.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			612.34010	577.788	18.40	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,093.64010	1,135.588	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			419.41240	394.611	20.67	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,830.71240	1,882.411	20.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			352.36650	331.192	21.73	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			788.31480	824.145	17.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			729.82340	689.900	17.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			821.12340	857.700	17.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			713.14720	673.958	17.54	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			854.44720	891.758	17.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			681.28870	643.529	17.79	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			173.66940	187.977	14.00	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,347.01920	1,285.664	14.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			188.31920	203.464	14.10	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,213.00850	1,155.117	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			254.30850	272.917	14.50	0.00	0	90,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			747.01480	706.345	17.28	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			81.84840	89.556	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,665.57890	1,598.782	14.00	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			106.87890	116.582	14.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,488.21080	1,423.877	13.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			139.51080	151.677	13.84	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,382.36940	1,320.177	14.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.05610	6.692	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,066.25890	1,995.420	14.34	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			57.55890	63.220	14.34	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,020.56170	1,950.094	14.30	0.00	0	1,177

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	11.00	Put			61.86170	67.894	14.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,840.54840	1,771.756	14.15	0.00	0	39,671
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			476.72370	449.382	20.10	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,646.32370	1,695.682	20.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			179.22520	168.766	28.55	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,068.82520	5,135.066	28.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,227.64380	2,155.651	14.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			47.24380	51.951	14.37	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,917.82340	1,848.378	14.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			77.42340	84.678	14.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,908.90880	1,839.552	14.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			78.50880	85.852	14.15	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,654.17610	1,589.135	13.81	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			156.27610	168.535	13.81	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			396.00440	374.991	22.52	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,698.10440	2,754.391	22.52	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,139.96420	1,088.713	15.44	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			509.96420	536.313	15.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,398.55480	1,339.588	14.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			291.85480	310.588	14.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			121.09150	114.206	27.98	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,184.39150	7,255.206	27.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,410.70000	1,351.407	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			203.69040	218.379	13.70	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,993.68850	3,050.744	23.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			392.91970	374.224	25.74	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,726.21970	3,785.224	25.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,197.16870	2,126.324	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			80.46870	87.324	13.83	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,570.39040	1,507.379	13.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			284.00000	302.407	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,404.61070	1,345.481	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			287.91070	306.481	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,466.79260	1,406.039	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			250.09260	267.039	13.95	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			410.38850	389.744	23.04	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,067.41950	1,024.874	17.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,010.41950	1,044.274	17.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,064.42150	1,021.986	17.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,017.42150	1,051.386	17.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,061.44610	1,019.119	17.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,024.44610	1,058.519	17.69	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,070.20960	1,027.834	17.69	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,025.00960	1,058.934	17.69	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,076.18820	1,033.595	17.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,010.98820	1,044.695	17.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,073.18760	1,030.704	17.66	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	13/06/2016	Foreign Exchange Option	13.30	Put			1,017.98760	1,051.804	17.66	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,272.88960	1,229.170	17.40	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,014.28960	1,045.070	17.40	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,269.70970	1,226.089	17.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,021.10970	1,051.989	17.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,266.53980	1,223.019	17.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,027.93980	1,058.919	17.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,275.02390	1,231.419	17.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,028.12390	1,059.019	17.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,281.37200	1,237.570	17.39	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,014.47200	1,045.170	17.39	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,278.18980	1,234.486	17.42	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,021.28980	1,052.086	17.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,702.25990	1,651.162	15.38	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			608.35990	630.162	15.38	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,697.88010	1,646.893	15.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			613.98010	635.893	15.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,693.52910	1,642.653	15.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			619.62910	641.653	15.44	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,455.42290	1,411.150	17.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,021.32290	1,049.749	17.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,462.00080	1,417.544	17.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,007.90080	1,036.144	17.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,458.70720	1,414.342	17.13	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,014.60720	1,042.942	17.13	0.00	0	0
Total \$ / R Option											5,253,913.00	20,000	1,481,728
Total \$ / R											732,079,054.90	78,108	2,876,005
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.49330		12.56600			274,852.60	22	825
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.69310		12.76760			0.00	0	108
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.88220		12.95870			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.08900		13.16670			0.00	0	0
Total \$ / R MAXI Future											274,852.60	22	933
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			129,767.07760	122,882.393	14.18	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,167.07760	2,552.393	14.18	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			128,809.14540	121,932.030	14.14	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,209.14540	2,602.030	14.14	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			127,882.79600	121,016.767	14.15	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,282.79600	2,686.767	14.15	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			13,707.61570	15,036.901	14.46	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			120,988.54750	114,832.919	14.44	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			13,228.54750	14,522.919	14.44	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			120,226.51650	114,088.289	14.45	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			13,466.51650	14,778.289	14.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				119,467.61570	113,346.901	14.46	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				130,557.40690	124,524.050	14.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				20,687.40690	22,304.050	14.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				131,926.97760	125,859.368	14.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				20,056.97760	21,639.368	14.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				131,240.55000	125,190.039	14.20	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				20,370.55000	21,970.039	14.20	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				44,284.12750	46,708.908	15.08	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				120,446.47160	115,117.238	15.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				44,776.47160	47,217.238	15.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				121,464.44360	116,103.217	15.05	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				43,794.44360	46,203.217	15.05	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				120,954.12750	115,608.908	15.08	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											274,852.60	22	933
£ / R	On 12/06/2015	Foreign Exchange Future			18.30730			18.53320			19,533,889.10	1,067	27,457
£ / R	On 14/09/2015	Foreign Exchange Future			18.59250			18.82230			3,718,500.00	200	1,352
£ / R	On 11/12/2015	Foreign Exchange Future			18.86970			19.10320			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.17980			19.41490			0.00	0	0
Total £ / R Future											23,252,389.10	1,267	28,809
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				750.93700	883.801	15.90	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				430.82470	338.351	15.92	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				757.62470	891.051	15.92	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				179.06250	134.850	17.95	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,645.86250	1,827.550	17.95	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,593.62230	1,392.064	14.05	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				60.42230	84.764	14.05	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				437.47410	343.873	15.88	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				744.27410	876.573	15.88	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				434.13700	341.101	15.90	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,842.50520	7,612.764	22.58	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.20520	0.264	22.58	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				783.06820	670.916	15.86	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				900.76820	1,018.416	15.86	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				779.41550	667.678	15.87	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				907.11550	1,025.178	15.87	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				775.77610	664.453	15.89	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				913.47610	1,031.953	15.89	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Call				1,306.91350	1,163.608	15.07	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put				693.71350	783.908	15.07	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call				1,302.11910	1,159.198	15.09	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Put				698.91910	789.498	15.09	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call				1,297.34360	1,154.806	15.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			704.14360	795.106	15.10	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,333.18980	1,203.279	15.87	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,108.28980	1,213.479	15.87	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,329.50180	1,199.891	15.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,114.60180	1,220.091	15.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,325.82810	1,196.516	15.90	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,120.92810	1,226.716	15.90	0.00	0	0
Total £ / R Option											0.00	0	34,000
Total £ / R											23,252,389.10	1,267	62,809
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10325		0.10371			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10506		0.10555			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10684		0.10734			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,379.82110	1,333.977	15.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			8.32110	9.377	15.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			557.03680	523.611	17.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			185.53680	199.011	17.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			175.20980	160.044	20.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			803.70980	835.444	20.01	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,587.19650	1,541.293	15.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			32.69650	35.493	15.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			793.69270	758.648	16.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			239.19270	252.848	16.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			367.74120	347.075	18.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			813.24120	841.275	18.60	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,791.03710	1,744.426	15.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			57.03710	60.926	15.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,010.59210	973.592	16.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			276.59210	290.092	16.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			558.41210	533.753	18.38	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			824.41210	850.254	18.38	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.24010		13.33420			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.26580		13.35980			3,316,450.00	250	154,632
€ / R	On	14/09/2015	Foreign Exchange Future			13.49920		13.59560			0.00	0	25,005
€ / R	On	11/12/2015	Foreign Exchange Future			13.72920		13.82800			0.00	0	10,050
€ / R	On	14/03/2016	Foreign Exchange Future			13.99020		14.09040			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.52310		14.62290			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
Total € / R Future											3,316,450.00	250	189,687
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			130.05890	109.058	18.22	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,085.85890	1,158.958	18.22	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			128.77830	107.960	18.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,094.57830	1,167.860	18.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			127.51470	106.878	18.29	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,103.31470	1,176.778	18.29	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			115.66830	96.750	18.64	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,191.46830	1,266.650	18.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			62.69060	52.690	21.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,092.89060	2,176.890	21.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			255.81180	220.850	16.42	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			676.01180	735.050	16.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			61.77300	51.910	21.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,111.97300	2,196.110	21.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			64.58160	54.298	21.46	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,054.78160	2,138.498	21.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			169.95710	145.194	17.78	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,010.15710	1,079.394	17.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			62.22950	52.298	21.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,102.42950	2,186.498	21.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			347.28940	302.781	15.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			467.48940	516.981	15.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,148.48910	1,062.944	13.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			38.68910	47.144	13.65	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			810.14530	734.524	13.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			100.34530	118.724	13.63	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			377.02850	329.668	15.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			417.22850	463.868	15.23	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,892.72100	1,966.801	19.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			931.01850	861.241	13.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			235.41850	262.041	13.70	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			274.88780	248.441	18.87	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,579.28780	1,649.241	18.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			230.62030	208.093	19.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,875.02030	1,948.893	19.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			229.46650	207.043	19.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,883.86650	1,957.843	19.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			228.32100	206.001	19.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			26.56780	29.919	15.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,097.25170	1,027.232	13.78	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			319.25170	348.032	13.78	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			723.59090	672.601	16.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			795.59090	843.401	16.00	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,950.06170	3,027.859	22.31	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
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			458.90000	424.872	18.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,620.90000	1,685.672	18.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			457.18650	423.278	18.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,629.18650	1,694.078	18.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,904.56780	2,809.119	15.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			455.48340	421.693	18.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,637.48340	1,702.493	18.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			278.06170	257.059	22.31	0.00	0	6,291
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			921.28220	866.290	15.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			840.88220	886.090	15.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			927.96630	872.625	15.71	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			827.56630	872.425	15.71	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			924.61440	869.448	15.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			834.21440	879.248	15.74	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,110.99880	1,060.493	17.57	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,448.09880	1,497.393	17.57	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,116.77860	1,066.046	17.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,433.87860	1,482.946	17.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,113.88260	1,063.263	17.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,440.98260	1,490.163	17.55	0.00	0	0
Total € / R Option											0.00	0	139,458
Total € / R											3,316,450.00	250	329,145
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.48790		9.54530			151,806.40	16	15,197
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.59180		9.64980			0.00	0	817
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.69580		9.75400			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.81640		9.87390			0.00	0	0
Total AU\$ / R Future											151,806.40	16	16,014
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			105.93180	118.047	16.84	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			830.28470	873.387	19.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,169.02270	1,114.898	17.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			23.72270	26.998	17.69	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			936.75040	884.981	16.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			41.45040	47.081	16.77	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			651.23180	605.947	16.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			384.98310	414.528	17.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			119.07030	104.428	19.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			813.77030	856.528	19.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			117.31490	102.846	19.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			822.01490	864.946	19.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			115.58470	101.287	19.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			545.76260	504.148	16.96	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			150.46260	166.248	16.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			345.24550	313.256	17.37	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			299.94550	325.356	17.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			280.28310	252.428	17.66	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			212.39110	194.293	17.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			922.59110	962.493	17.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			216.51710	198.133	17.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			906.71710	946.333	17.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			214.44220	196.201	17.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			914.64220	954.401	17.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,515.13030	2,457.999	17.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			11.13030	12.199	17.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,465.50880	2,408.428	17.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.50880	12.628	17.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,415.90090	2,358.874	16.91	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.90090	13.074	16.91	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			389.69260	410.491	14.46	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			758.63080	722.091	14.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			394.73080	415.691	14.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			768.58700	731.723	14.44	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			384.68700	405.323	14.44	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			763.59260	726.891	14.46	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											151,806.40	16	17,220
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.75240		9.83710			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.89900		9.98550			0.00	0	0
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			397.99090	446.887	15.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			231.97330	195.344	15.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			384.87330	432.944	15.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			228.50720	192.292	15.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			391.40720	439.892	15.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			225.09090	189.287	15.72	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			583.30230	527.258	14.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			247.80230	278.258	14.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			577.72550	522.023	14.28	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			252.22550	283.023	14.28	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			588.92300	532.536	14.23	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			243.42300	273.536	14.23	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CHF / R	On	12/06/2015	Foreign Exchange Future			12.53450		12.57530			0.00	0	7,451
CHF / R	On	14/09/2015	Foreign Exchange Future			12.78930		12.83080			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
Total CHF / R Future											0.00	0	7,451
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			830.21870	795.905	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			94.91870	101.405	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			822.36930	788.177	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			97.06930	103.677	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			814.55720	780.488	14.52	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			99.25720	105.988	14.52	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			604.98430	581.450	16.25	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			564.18430	582.150	16.25	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			601.03870	577.613	16.27	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			570.23870	588.313	16.27	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			597.12130	573.803	16.30	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			576.32130	594.503	16.30	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	7,451
CNH / R	On	12/06/2015	Foreign Exchange Future			1.98220		1.99050			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.99400		2.00300			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,616.70340	1,543.860	15.49	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			111.70340	121.860	15.49	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,532.71400	1,461.112	15.46	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			127.71400	139.112	15.46	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,450.47550	1,380.212	15.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			145.47550	158.212	15.43	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			941.61490	890.844	15.61	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			811.61490	850.844	15.61	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			895.51720	846.355	15.67	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			865.51720	906.355	15.67	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			853.02630	805.449	15.75	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			923.02630	965.449	15.75	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.78430		1.79700			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.81860		1.83230			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			883.79630	797.302	16.05	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			313.79630	354.302	16.05	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			822.58190	739.508	16.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			352.58190	396.508	16.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			764.24820	684.650	16.17	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			394.24820	441.650	16.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			385.80850	426.037	15.15	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,243.97040	1,149.791	15.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			420.97040	463.791	15.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,185.06540	1,093.593	15.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			462.06540	507.593	15.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,308.80850	1,212.036	15.15	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	12/06/2015	Foreign Exchange Future			0.13310		0.13430			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.13220		0.13300			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13130		0.13300			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05580		0.05610			0.00	0	41,350
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05240		0.05250			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05090		0.05090			0.00	0	102,200
Total NGN / R Future											0.00	0	143,550
Total NGN / R											0.00	0	143,550
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.06180		1.06320			1,061.80	1	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.06350		1.06490			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06580		1.06710			0.00	0	0
Total QUANTO € / \$ Future											1,061.80	1	250
Total QUANTO € / \$											1,061.80	1	250
RAIN	On	12/06/2015	Foreign Exchange Future			21,549.72000		21,684.80000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.67360		4.71200			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.64410		4.68430			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			38.40990	30.348	14.18	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			316.40990	346.748	14.18	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
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			36.78300	29.006	14.23	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			324.78300	355.406	14.23	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			35.22030	27.720	14.27	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			333.22030	364.120	14.27	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			209.94320	186.614	13.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			135.64320	152.514	13.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			221.53830	197.472	13.07	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			127.23830	143.372	13.07	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			215.69520	191.997	13.06	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			131.39520	147.897	13.06	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.60340		1.61690			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.55130		1.56480			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											753 821 701.80	59,664	1,798,794
Total Options											5 253 913.00	20,000	1,656,392
Grand Total:											759,075,614.80	79,664	3,455,186