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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2015

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			11.95120		12.07030			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			11.92750		12.07540			0.00	0	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			11.93350		12.08040			0.00	0	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			11.93540		12.08210			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			11.93740		12.08410			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			11.93930		12.08600			0.00	0	0
\$ / R On 07/04/2015 Foreign Exchange Future			11.94870		12.01310			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			11.95240		12.09970			0.00	0	15
\$ / R On 28/04/2015 Foreign Exchange Future			11.98810		12.13690			0.00	0	2,810
\$ / R On 13/05/2015 Foreign Exchange Future			12.01830		12.16630			2,692,099.20	224	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.02230		12.17030			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.04630		12.19390			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.06020		12.20810			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.07220		12.22020			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.07810		12.22630			892,607,824.30	73,903	1,198,327
\$ / R On 26/06/2015 Foreign Exchange Future			12.10600		12.25490			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.11420		12.26330			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.17380		12.32410			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.23330		12.38490			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.26200		12.41420			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.27030		12.42260			124,727,599.50	10,165	92,476

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.29900		12.45200			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.30320		12.45620			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.36110		12.51530			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.41900		12.57440			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.44590		12.60190			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.45210		12.60820			24,904,200.00	2,000	47,194
\$ / R	On	21/12/2015	Foreign Exchange Future			12.47280		12.62930			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.58470		12.74430			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.64390		12.80510			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.65030		12.81160			15,180,360.00	1,200	3,100
\$ / R	On	09/06/2016	Foreign Exchange Future			12.83020		12.99520			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.83850		13.00360			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.03190		13.20120			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.04020		13.20960			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.21720		13.39040			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.22750		13.40090			0.00	0	0
Total \$ / R Future											1,060,112,083.00	87,492	1,374,013
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			26.97040	0.000	18.72	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			76.67040	168.800	18.72	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			0.61500	0.000	18.72	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			460.31500	578.800	18.72	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			36.41490	0.000	18.72	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			56.11490	138.800	18.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,275.43680	1,127.522	27.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.03680	0.022	27.40	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,035.53550	887.646	25.18	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.13550	0.146	25.18	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			925.68330	777.847	24.16	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,774.63420	2,922.541	59.15	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.28330	0.347	24.16	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			472.08960	328.839	19.93	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			6.68960	11.339	19.93	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			290.78790	160.412	18.09	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			25.38790	42.912	18.09	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.03420	0.041	59.15	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,270.56680	1,123.569	22.40	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.16680	0.068	22.40	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,290.55390	1,143.560	22.55	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.15390	0.060	22.55	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,280.56020	1,133.564	22.48	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.16020	0.064	22.48	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			54.49370	20.682	18.27	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			282.39370	395.282	18.27	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			76.86050	33.018	17.56	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			232.76050	335.618	17.56	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	01/04/2015	Foreign Exchange Option	12.39	Call			45.10580	17.289	18.66	0.00	0	5,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Put			351.00580	469.889	18.66	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			885.58240	739.420	19.01	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			1.48240	2.020	19.01	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			315.68990	199.545	15.86	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			39.68990	70.245	15.86	0.00	0	0
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Call			0.00000	122.118	15.11	1,221,183.00	10,000	10,000
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Put			0.00000	173.418	15.11	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			126.03610	72.043	16.43	0.00	0	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			236.33610	329.643	16.43	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.61950	0.238	23.79	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,013.71950	3,162.138	23.79	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,338.70860	1,191.188	15.44	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.80860	3.088	15.44	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			994.08290	849.823	14.31	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			7.18290	11.723	14.31	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			305.05180	217.747	14.88	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			168.15180	229.647	14.88	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			471.23400	368.612	14.48	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			124.93400	170.312	14.48	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			466.32230	365.404	14.57	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			136.02230	183.105	14.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			16.09430	13.165	29.27	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,302.19430	3,446.865	29.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,063.26860	923.935	13.63	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			19.36860	27.635	13.63	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			470.30360	375.119	14.70	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			9.58620	12.965	13.66	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			176.40360	228.819	14.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			313.63560	244.325	15.65	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			329.73560	408.025	15.65	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,400.83220	1,254.393	13.88	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			6.93220	8.093	13.88	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,263.48620	1,119.265	13.66	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			476.78260	383.536	14.78	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			198.68260	253.336	14.78	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			302.68150	237.754	15.96	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			394.58150	477.554	15.96	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			479.34780	387.952	14.84	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			219.14780	275.752	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			94.71630	72.460	20.20	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,368.41630	1,494.360	20.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,506.08390	1,359.751	14.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			9.78390	11.651	14.18	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			98.28580	75.359	20.06	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,331.98580	1,457.259	20.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,486.50980	1,340.269	14.11	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
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			10.20980	12.169	14.11	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,437.65870	1,291.670	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			11.35870	13.570	13.93	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			154.32230	120.110	18.43	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			928.02230	1,042.010	18.43	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			123.65200	95.787	19.23	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,117.35200	1,237.687	19.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			120.06900	92.962	19.34	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,143.76900	1,264.862	19.34	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			265.14050	209.610	16.64	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			538.84050	631.510	16.64	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			247.99510	195.481	16.85	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			581.69510	677.381	16.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			229.48010	180.296	17.09	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			633.18010	732.196	17.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			372.12690	298.448	15.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			345.82690	420.348	15.61	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			331.80430	265.142	15.96	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			405.50430	487.042	15.96	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			296.54610	235.655	16.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			470.24610	557.555	16.30	1,115,109.60	2,000	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			578.06030	477.479	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			161.76030	209.379	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			468.30580	380.083	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			242.00580	301.983	15.01	0.00	0	39,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			457.81750	370.879	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			251.51750	312.779	15.06	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			684.86100	574.028	14.12	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			108.56100	145.928	14.12	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			590.69000	488.810	14.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			154.39000	200.710	14.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			584.35040	483.118	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			158.05040	205.018	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			817.54840	692.068	13.73	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			71.24840	93.968	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			801.35440	676.759	13.74	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			75.05440	98.659	13.74	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			722.68050	606.967	13.99	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			96.38050	128.867	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			926.22780	795.524	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			49.92780	67.424	13.70	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			883.75340	754.959	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			57.45340	76.859	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			842.11150	715.352	13.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			65.81150	87.252	13.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,167.79370	1,028.892	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			21.49370	30.792	13.63	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	12/06/2015	Foreign Exchange Option	11.10	Call			1,149.29740	1,010.885	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			22.99740	32.785	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			969.48470	836.996	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			43.18470	58.896	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,262.98290	1,120.338	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			16.68290	22.238	13.60	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,243.71130	1,101.871	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			17.41130	23.771	13.61	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			319.28240	258.316	16.46	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			524.38240	612.316	16.46	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			37.99160	29.256	29.46	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,663.09160	3,803.255	29.46	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,470.18200	1,324.139	13.86	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			15.28200	18.139	13.86	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,138.94800	1,002.846	13.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			34.04800	46.846	13.62	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			753.17940	641.254	14.06	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			119.87940	157.054	14.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,225.78190	1,090.439	13.67	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			51.68190	66.639	13.67	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			339.13850	284.295	17.29	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			725.03850	820.496	17.29	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			63.92510	49.299	28.91	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,889.82510	4,025.500	28.91	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,549.21150	1,405.162	13.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			25.11150	31.362	13.98	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			76.49780	64.032	28.75	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,191.59780	4,330.732	28.75	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,619.23300	1,475.033	13.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			34.33300	41.733	13.94	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,298.92300	1,164.592	13.65	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			64.02300	81.292	13.65	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			346.10650	296.580	18.02	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			931.20650	1,033.279	18.02	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			654.21900	571.467	15.57	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			400.01900	469.467	15.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,484.08180	1,336.447	13.58	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			61.48180	66.147	13.58	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,308.11590	1,168.289	13.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			85.51590	97.990	13.63	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,231.22750	1,097.066	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			59.42660	64.051	13.61	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,316.46290	2,447.682	22.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,890.48790	1,741.950	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			27.88790	31.650	14.28	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,852.67820	1,704.226	14.22	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			30.07820	33.926	14.22	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	10.98	Call			1,502.02660	1,354.351	13.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,275.86080	1,388.775	19.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			213.41380	184.379	20.82	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,790.81380	1,914.079	20.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			182.71880	157.898	21.62	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,060.11880	2,187.598	21.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			159.06290	137.982	22.36	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			607.96830	688.486	16.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			366.53880	317.917	18.21	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,003.93880	1,107.617	18.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			357.53610	310.113	18.32	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,034.93610	1,139.813	18.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			298.46080	259.075	19.20	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			327.60560	381.088	15.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			709.52570	615.318	15.31	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			366.92570	425.018	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			685.23170	593.890	15.46	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			392.63170	453.590	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			530.56830	458.786	16.56	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			138.59820	173.002	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,030.13830	912.167	13.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			147.53830	181.867	13.91	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			989.05010	870.792	13.96	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			166.45010	200.492	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			750.20560	651.388	15.07	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			98.62750	116.766	13.70	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,066.29430	947.557	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			133.69430	167.257	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,058.29360	940.412	13.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			135.69360	170.112	13.88	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,051.19820	933.302	13.89	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			96.44110	80.192	28.35	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,444.44110	4,581.192	28.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,175.00090	1,049.346	13.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			123.00090	150.346	13.80	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			353.43320	308.586	18.76	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			76.95700	94.230	13.56	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,171.43320	1,279.586	18.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			238.52420	207.914	20.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,786.52420	1,908.914	20.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,696.36470	1,550.922	13.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			44.36470	51.922	13.86	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,378.95700	1,243.230	13.56	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			472.44520	413.194	17.43	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			816.24520	909.994	17.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			364.61070	321.592	19.47	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,409.31070	1,520.492	19.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			119.98430	100.995	28.10	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,584.68430	4,719.895	28.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,768.11770	1,621.689	13.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			52.81770	60.589	13.79	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,453.82080	1,314.855	13.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			88.52080	103.755	13.45	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,522.08750	1,379.044	13.29	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			97.68750	110.044	13.29	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			372.76650	330.379	20.08	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,648.36650	1,761.379	20.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			121.68710	101.052	27.80	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,997.28710	5,132.052	27.80	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,834.04970	1,686.752	13.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			59.64970	67.752	13.72	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			803.47840	720.474	15.98	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			541.57840	614.574	15.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,465.23840	3,309.826	16.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.03840	7.726	16.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,415.67170	3,260.290	16.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.47170	8.190	16.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,366.13030	3,210.781	16.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,433.99620	3,574.975	26.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			228.07480	195.121	27.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,119.87480	4,243.021	27.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			328.25450	292.477	21.25	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,090.05450	2,210.377	21.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,508.90650	2,635.437	22.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			262.66740	237.585	22.85	0.00	0	78,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,654.46740	2,785.485	22.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			535.75650	477.349	18.35	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,127.55650	1,225.249	18.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			242.19620	227.075	26.25	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,312.72320	1,416.420	18.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			0.00000	417.474	19.13	1,377,665.85	3,300	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			0.00000	1,465.375	19.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			587.86220	524.264	17.82	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			979.66220	1,072.164	17.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			277.10650	247.537	22.37	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,015.98690	1,109.979	17.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			560.95640	500.111	18.09	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,052.75640	1,148.011	18.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,081.27230	969.416	14.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			273.07230	317.316	14.30	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			480.92320	428.520	18.98	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			357.31180	415.487	14.87	0.00	0	90,200
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			0.00000	801.788	15.36	2,645,899.41	3,300	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			0.00000	499.688	15.36	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	11.40	Call			1,354.48960	1,227.969	13.61	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			146.28960	175.869	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			574.18690	512.079	17.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			206.83180	243.962	13.97	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,112.77600	999.035	14.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			254.57600	296.935	14.21	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,736.79220	1,590.655	13.53	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			78.59220	88.555	13.53	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			965.51180	867.587	14.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.93030	8.681	16.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,692.42410	1,546.882	13.48	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			84.22410	94.782	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,518.43040	1,375.592	13.26	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			110.23040	123.492	13.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,205.03180	1,086.062	13.97	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			376.28880	335.608	20.68	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,896.98880	2,012.808	20.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			127.25800	106.850	27.87	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,367.95800	5,504.049	27.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,895.27720	1,746.115	13.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			65.97720	73.315	13.63	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,594.60950	1,448.497	13.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			105.30950	115.697	13.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,586.00960	1,440.003	13.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			106.70960	117.203	13.25	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,357.50530	1,237.286	13.74	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			213.20530	252.586	13.74	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			330.68320	313.838	23.78	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,986.38320	3,129.138	23.78	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			945.02050	864.733	16.33	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			669.92050	750.833	16.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,164.48650	1,061.161	14.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			392.88650	450.861	14.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,159.17580	1,056.633	14.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			397.57580	456.333	14.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,153.89300	1,052.135	14.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			351.96860	404.901	14.44	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,507.03310	7,654.123	27.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,867.49790	1,722.163	13.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			105.89790	121.863	13.27	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,300.59520	1,186.427	14.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			288.99520	336.127	14.08	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,213.56860	1,105.201	14.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			402.29300	461.835	14.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			368.56630	348.935	24.77	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,306.96630	3,448.635	24.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			363.91980	340.860	27.52	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,052.31980	4,190.560	27.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			88.63310	74.423	27.52	0.00	0	1,500
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			898.64370	826.831	18.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,193.44370	1,286.631	18.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			895.73050	824.158	18.16	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,200.53050	1,293.958	18.16	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			892.82610	821.505	18.18	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,207.62610	1,301.305	18.18	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			906.94650	834.922	18.13	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,193.34650	1,286.422	18.13	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			904.02110	832.236	18.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,200.42110	1,293.736	18.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			901.10440	829.570	18.18	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,207.50440	1,301.070	18.18	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,102.97900	1,023.374	17.98	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,191.77900	1,281.474	17.98	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,099.77290	1,020.411	18.00	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,198.57290	1,288.511	18.00	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,096.58750	1,017.455	18.02	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,205.38750	1,295.555	18.02	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,111.20990	1,031.327	17.97	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,191.60990	1,281.127	17.97	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,107.99190	1,028.352	17.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,198.39190	1,288.152	17.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,104.79450	1,025.390	18.01	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,205.19450	1,295.190	18.01	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,498.89770	1,405.645	16.14	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			748.49770	828.446	16.14	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,495.15370	1,402.042	16.16	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			754.75370	834.842	16.16	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,491.43030	1,398.451	16.19	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			761.03030	841.251	16.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,290.67080	1,211.488	17.82	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,179.77080	1,273.988	17.82	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,287.88810	1,208.285	17.84	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,186.98810	1,280.785	17.84	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,285.12710	1,205.094	17.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,194.22710	1,287.594	17.86	0.00	0	0
Total \$ / R Option											6,359,857.86	18,600	1,497,265
Total \$ / R											1,066,471,940.86	106,092	2,871,278
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.07810		12.22630			543,514.50	45	803
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.27030		12.42260			134,973.30	11	98
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.45210		12.60820			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.65030		12.81160			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 MAXI Future										678,487.80	56	901
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			97,822.61020	84,539.420	13.68	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			4,192.61020	5,729.420	13.68	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			96,948.47260	83,699.556	13.69	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			4,318.47260	5,889.556	13.69	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			96,077.36650	82,863.110	13.69	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			4,447.36650	6,053.110	13.69	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			91,731.72400	80,197.120	14.19	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			20,471.72400	24,167.120	14.19	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			93,001.38830	81,356.900	14.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			19,741.38830	23,326.900	14.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			92,364.49760	80,774.846	14.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			20,104.49760	23,744.846	14.16	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			104,446.32140	93,539.013	14.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			29,626.32140	34,329.013	14.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			105,661.19920	94,619.992	14.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			28,841.19920	33,409.992	14.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			105,052.25110	94,049.337	14.38	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			29,232.25110	33,839.337	14.38	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			58,894.07400	66,512.281	15.88	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			99,660.44570	91,185.308	15.91	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			59,500.44570	67,155.308	15.91	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			100,450.25130	91,901.644	15.85	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			58,290.25130	65,871.645	15.85	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			100,054.07400	91,542.281	15.88	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										678,487.80	56	901
£ / R	On 12/06/2015	Foreign Exchange Future			18.02970		18.18220			11,448,859.50	635	27,224
£ / R	On 14/09/2015	Foreign Exchange Future			18.30830		18.46550			3,753,201.50	205	940
£ / R	On 11/12/2015	Foreign Exchange Future			18.57920		18.74030			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			18.88120		19.04850			0.00	0	0
Total £ / R Future										15,202,061.00	840	28,164
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,923.66360	2,048.335	17.51	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			943.81780	1,037.627	15.54	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			283.58980	225.286	15.56	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			951.38980	1,045.586	15.56	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			281.18590	223.264	15.58	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			958.98590	1,053.564	15.58	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			105.86360	78.035	17.51	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,274.54080	1,134.378	13.40	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			92.34080	104.678	13.40	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			286.01780	227.327	15.54	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	18.96	Call			604.01910	528.219	15.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,098.51910	1,179.919	15.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,485.76030	7,328.548	22.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.26030	0.248	22.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			609.92130	533.534	15.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,084.42130	1,165.234	15.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			606.96190	530.868	15.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,091.46190	1,172.569	15.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,082.28340	982.664	15.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			846.16890	907.400	15.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			851.98340	913.464	15.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			0.00000	1,272.373	14.14	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			0.00000	563.173	14.14	467,433.92	830	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,090.66600	990.547	15.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			840.36600	901.347	15.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,086.46890	986.600	15.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,147.07150	1,056.505	16.11	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,298.57150	1,375.305	16.11	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,143.81540	1,053.473	16.13	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,305.31540	1,382.273	16.13	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,150.34820	1,059.558	16.10	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,291.84820	1,368.358	16.10	0.00	0	0
Total £ / R Option											467,433.92	830	34,830
Total £ / R											15,669,494.92	1,670	62,994
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10104		0.10142			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10280		0.10319			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10451		0.10493			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,151.35020	1,111.868	13.42	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			9.85020	7.968	13.42	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			377.21570	341.260	15.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			235.71570	237.360	15.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			96.56630	81.382	18.60	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			955.06630	977.482	18.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,363.97300	1,320.184	14.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			44.67300	40.684	14.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			626.09010	585.642	15.42	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			306.79010	306.142	15.42	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			275.48120	251.522	18.28	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			956.18120	972.022	18.28	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,566.29970	1,520.038	14.76	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			73.39970	69.038	14.76	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			837.99740	794.961	15.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			345.09740	343.962	15.60	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			449.58330	419.565	18.14	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			956.68330	968.565	18.14	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			13.19090		13.16210			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.21670		13.18810			12,027,197.00	910	154,370
€ / R	On	14/09/2015	Foreign Exchange Future			13.44740		13.42060			2,689,480.00	200	10,879
€ / R	On	11/12/2015	Foreign Exchange Future			13.67330		13.64820			0.00	0	10,050
€ / R	On	14/03/2016	Foreign Exchange Future			13.92880		13.90630			6,964,400.00	500	500
€ / R	On	19/09/2016	Foreign Exchange Future			14.46580		14.44030			0.00	0	0
Total € / R Future											21,681,077.00	1,610	175,799
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			82.33080	79.620	17.44	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,210.23080	1,178.720	17.44	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			81.45030	78.729	17.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,219.35030	1,187.829	17.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			80.58010	77.851	17.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,228.48010	1,196.951	17.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			72.49110	69.697	17.86	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,320.39110	1,288.797	17.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			40.85670	37.936	20.74	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,202.75670	2,171.236	20.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			39.61760	36.728	20.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,241.51760	2,210.029	20.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			251.12060	252.739	14.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			543.02060	516.039	14.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			178.48290	177.299	15.66	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			770.38290	740.599	15.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			39.01660	36.144	20.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,260.91660	2,229.444	20.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			275.41320	278.031	14.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			487.31320	461.331	14.49	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			114.62660	111.732	17.05	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,126.52660	1,095.032	17.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			39.31500	36.434	20.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,251.21500	2,219.735	20.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			984.48590	1,007.477	13.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			46.38590	40.777	13.05	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			659.69490	676.565	12.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			121.59490	109.865	12.98	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,021.45810	1,988.450	19.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			794.91990	802.366	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			274.31990	254.966	13.19	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			220.13780	214.199	18.39	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,699.53780	1,666.799	18.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			183.91560	177.713	19.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,003.31560	1,970.313	19.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			182.98340	176.779	19.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,012.38340	1,979.379	19.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			182.05810	175.850	19.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			873.51870	846.428	15.59	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,740.44610	1,708.692	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,725.65700	2,744.506	14.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			27.45700	21.206	14.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			957.74280	962.158	13.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			359.54280	338.858	13.26	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			621.71870	619.728	15.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,748.89740	1,717.117	18.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			240.23920	231.621	22.04	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,092.03920	3,058.321	22.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			390.11050	383.483	18.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,731.91050	1,700.183	18.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			388.64610	381.992	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			387.09740	380.417	18.45	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			824.30790	823.653	15.60	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			918.00790	894.853	15.60	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			821.12070	820.391	15.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			924.82070	901.591	15.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			827.51360	826.933	15.58	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			911.21360	888.133	15.58	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,015.56990	1,013.797	17.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,535.26990	1,507.997	17.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,020.86090	1,019.248	17.35	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,520.56090	1,493.448	17.35	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,018.20610	1,016.520	17.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,527.90610	1,500.720	17.36	0.00	0	0
Total € / R Option											0.00	0	139,458
Total € / R											21,681,077.00	1,610	315,257
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.43300		9.41680			0.00	0	15,113
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.53620		9.52100			0.00	0	817
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.63850		9.62440			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.75540		9.74360			0.00	0	0
Total AU\$ / R Future											0.00	0	15,930
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			794.32550	803.374	13.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			27.52550	20.374	13.12	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			510.59230	510.696	13.45	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			93.79230	77.696	13.45	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			56.87350	49.306	15.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			890.07350	866.306	15.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			55.81950	48.313	15.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			899.01950	875.313	15.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,026.89970	1,041.076	13.64	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			10.09970	8.076	13.64	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			225.33620	215.524	13.92	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			308.53620	282.524	13.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			172.79540	162.666	14.32	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			405.99540	379.666	14.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			57.94750	50.319	15.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			881.14750	857.319	15.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			407.96700	404.701	13.56	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			141.16700	121.701	13.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			973.67470	950.054	15.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			153.04890	144.658	15.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			982.04890	958.458	15.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			151.44020	143.081	15.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			990.44020	966.881	15.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			154.67470	146.254	15.86	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,384.60800	2,397.695	16.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.20800	9.195	16.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,335.08090	2,348.146	16.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.68090	9.646	16.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,285.57690	2,298.620	16.08	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.17690	10.120	16.08	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			663.13500	652.804	13.42	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			409.53500	387.404	13.42	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			658.47470	648.079	13.44	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			414.87470	392.679	13.44	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			653.85170	643.388	13.47	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			420.25170	397.988	13.47	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,136
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.63190		9.68430			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.77620		9.83110			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			465.41880	491.081	14.06	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			144.80290	117.423	13.99	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			450.50290	475.523	13.99	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			142.23780	115.181	14.02	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			457.93780	483.281	14.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			139.71880	112.981	14.06	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			461.32500	416.910	13.06	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			280.22500	290.710	13.06	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			456.27370	412.067	13.08	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			285.17370	295.867	13.08	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			466.42280	421.798	13.04	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			275.32280	285.598	13.04	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			12.52530		12.54560			87,677.10	7	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.77510		12.79670			7,805,586.10	611	611
Total CHF / R Future											7,893,263.20	618	8,069
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			786.81760	766.680	13.59	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			81.21760	81.380	13.59	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			778.48700	758.383	13.57	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			82.88700	83.083	13.57	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			770.18580	750.115	13.55	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			84.58580	84.815	13.55	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			560.72680	536.707	15.42	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			554.02680	551.607	15.42	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			556.81560	532.908	15.44	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			560.11560	557.808	15.44	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			553.09370	529.292	15.47	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			566.39370	564.192	15.47	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											7,893,263.20	618	8,069
CNH / R	On	12/06/2015	Foreign Exchange Future			1.92870		1.95010			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.93940		1.96170			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,242.48410	1,057.316	13.89	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			141.48410	170.316	13.89	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,163.51710	982.151	13.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			162.51710	195.151	13.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,088.31960	911.736	13.88	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			187.31960	224.736	13.88	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			700.09950	593.651	15.15	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			983.09950	1,099.651	15.15	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			663.97590	561.904	15.26	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,046.97590	1,167.904	15.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			629.60340	531.813	15.37	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,112.60340	1,237.813	15.37	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			1.77760		1.77520			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.81180		1.80950			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			669.68280	655.863	13.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			317.68280	279.863	13.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			613.16400	597.468	13.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			361.16400	321.468	13.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			560.04570	542.686	13.52	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			408.04570	366.686	13.52	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,099.29980	1,089.072	13.66	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			404.29980	371.072	13.66	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,040.11550	1,028.564	13.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			445.11550	410.564	13.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			983.28890	970.495	13.80	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			488.28890	452.495	13.80	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			0.12900		0.13070			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12810		0.13030			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12720		0.12990			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			0.05360		0.05430			0.00	0	58,050
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05070		0.05120			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04930		0.04970			0.00	0	118,900
Total NGN / R Future											0.00	0	176,950
Total NGN / R											0.00	0	176,950
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.09430		1.07870			0.00	0	150
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09590		1.08030			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09810		1.08250			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	150

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$											0.00	0	150
RAIN	On	12/06/2015	Foreign Exchange Future			21,163.30000		21,277.57000			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			4.64880		4.63540			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.62500		4.61310			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			18.82040	17.263	12.82	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			373.42040	358.463	12.82	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			17.90310	16.351	12.87	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			382.50310	367.551	12.87	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			17.03010	15.486	12.92	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			391.63010	376.686	12.92	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			155.57840	159.150	11.88	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			152.47840	144.150	11.88	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			165.54430	169.831	11.92	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			142.44430	134.831	11.92	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			160.14250	164.439	11.90	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			147.04250	139.439	11.90	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			1.51980		1.53320			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.47080		1.48160			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											1 105 566 972.00	90,616	1,797,799
Total Options											6 827 291.78	19,430	1,672,759
Grand Total:											1,112,394,263.78	110,046	3,470,558