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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/05/2015 Foreign Exchange Future			12.04320		11.96100			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.05510		11.97290			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			12.05910		11.97670			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.06500		11.98250			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.06900		11.98630			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			12.08100		11.99780			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.08290		11.99970			0.00	0	4,610
\$ / R On 03/06/2015 Foreign Exchange Future			12.09690		12.01310			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.10880		12.02500			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.11490		12.03100			657,439,278.30	54,267	980,749
\$ / R On 26/06/2015 Foreign Exchange Future			12.14340		12.05920			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.15160		12.06720			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.16380		12.07930			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.17810		12.09360			645,439.30	53	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			12.21070		12.12640			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.27170		12.18680			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.28020		12.19510			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.30140		12.21610			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.31000		12.22450			12,888,570.00	1,047	144,888
\$ / R On 28/09/2015 Foreign Exchange Future			12.33970		12.25380			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.34400		12.25800			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 Future			12.40350		12.31660			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.46380		12.37600			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.49200		12.40370			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.49850		12.41010			25,734,411.50	2,059	76,541
\$ / R	On	21/12/2015	Foreign Exchange Future			12.52010		12.43140			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.63520		12.54500			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.69850		12.60750			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.70530		12.61420			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.89600		12.80400			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.90440		12.81240			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.10080		13.01010			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.10910		13.01850			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.28880		13.19940			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.29920		13.20990			0.00	0	0
Total \$ / R Future											696,707,699.10	57,426	1,241,742
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			311.95970	385.668	23.39	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			10.95970	2.468	23.39	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			2.44840	0.593	26.03	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			661.44840	577.393	26.03	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			219.11500	279.443	17.29	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			66.21500	44.343	17.29	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			219.46710	277.098	17.08	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			82.76710	57.998	17.08	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			0.00000	155.053	16.19	1,550,528.00	10,000	10,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			0.00000	150.053	16.19	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			106.03370	134.140	16.48	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			233.53370	179.140	16.48	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			154.22680	194.043	16.19	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			177.92680	135.043	16.19	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			79.30020	95.554	17.18	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			441.50020	374.554	17.18	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,201.71000	1,284.443	18.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			2.01000	1.543	18.77	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,063.14200	1,145.536	18.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			3.44200	2.636	18.09	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			857.36710	938.795	17.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,480.77070	3,397.550	33.02	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			7.66710	5.895	17.09	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			244.80320	294.796	15.78	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			145.10320	111.896	15.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			118.90580	143.225	16.48	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			329.20580	270.325	16.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.47070	0.450	33.02	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			122.23620	144.428	16.63	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			409.13620	347.528	16.63	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	03/06/2015	Foreign Exchange Option	11.93	Call			259.97510	307.356	15.55	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			176.87510	140.456	15.55	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			272.42030	317.072	15.60	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			207.42030	168.272	15.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,235.09830	1,318.359	16.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			4.09830	3.459	16.36	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			23.41120	26.106	21.45	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,452.41120	1,371.206	21.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,304.36410	1,387.754	16.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			3.36410	2.854	16.71	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			47.72830	54.014	19.48	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,016.72830	939.114	19.48	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			33.91480	37.960	20.44	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,222.91480	1,143.060	20.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,284.55860	1,367.915	16.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			3.55860	3.015	16.61	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			99.63350	115.132	17.65	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			628.63350	560.232	17.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			92.80160	107.117	17.80	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			661.80160	592.217	17.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			22.04080	24.556	21.61	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,491.04080	1,409.656	21.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			158.05800	183.281	16.69	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			427.05800	368.381	16.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			132.40770	153.459	17.06	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			501.40770	438.559	17.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			32.41620	36.224	20.57	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,251.41620	1,171.324	20.57	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			248.69210	288.989	15.86	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			257.69210	214.089	15.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			212.81590	246.382	16.06	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			311.81590	261.482	16.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			87.99250	101.471	17.91	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			686.99250	616.571	17.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			370.27070	424.386	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			149.27070	119.486	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			267.36970	310.065	15.80	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			236.36970	195.165	15.80	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			110.84770	128.273	17.43	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			579.84770	513.373	17.43	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			388.68810	444.554	15.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			137.68810	109.654	15.47	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			382.48340	437.768	15.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			141.48340	112.868	15.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			188.41870	218.365	16.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			357.41870	303.465	16.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			587.92570	658.097	15.05	0.00	0	3,940

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	11.50	Put			56.92570	43.197	15.05	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			511.32200	576.909	15.20	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			80.32200	62.009	15.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			257.90350	299.398	15.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			246.90350	204.498	15.83	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			671.12160	745.960	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			40.12160	31.060	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			628.28100	701.609	15.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			47.28100	36.709	15.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			376.34420	431.046	15.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			145.34420	116.146	15.50	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			944.49440	1,025.278	15.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			13.49440	10.378	15.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			759.46910	836.842	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			28.46910	21.942	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			475.21950	538.272	15.28	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			94.21950	73.372	15.28	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,059.28880	1,141.298	15.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			8.28880	6.398	15.76	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,040.00880	1,121.847	15.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			9.00880	6.947	15.73	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			603.91060	675.394	15.08	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			52.91060	40.494	15.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			963.46710	1,044.491	15.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			12.46710	9.591	15.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			714.88040	791.065	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			33.88040	26.165	15.25	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			7.53850	9.889	32.82	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,828.33850	3,746.489	32.82	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,267.31460	1,351.277	16.22	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			8.11460	7.877	16.22	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			935.99820	1,016.011	15.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			26.79820	22.611	15.47	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			164.77340	187.791	17.20	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			565.57340	504.391	17.20	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			554.87830	618.448	15.20	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			117.67830	96.848	15.20	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			352.47310	305.664	16.01	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			216.93270	244.454	16.80	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			517.63270	460.654	16.80	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			301.77310	339.464	16.01	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			321.29550	359.772	16.03	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			367.69550	321.672	16.03	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			202.76000	222.695	17.69	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			786.36000	721.995	17.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			22.39160	26.904	31.19	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,045.99160	3,966.204	31.19	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	29/07/2015	Foreign Exchange Option	10.80	Call			1,346.79330	1,430.460	15.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			20.39330	19.760	15.69	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,025.64580	1,104.808	15.09	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			49.24580	44.108	15.09	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,103.64590	1,183.446	14.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			66.84590	61.746	14.94	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			223.58360	241.757	18.33	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,006.78360	940.057	18.33	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			33.49500	40.931	30.44	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,346.69500	4,269.231	30.44	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,418.29040	1,503.113	15.49	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			31.49040	31.413	15.49	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			410.61970	445.064	16.25	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			515.51970	464.864	16.25	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			494.28700	535.987	15.93	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			438.18700	394.587	15.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,108.57750	1,188.561	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			84.07750	78.561	14.83	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			874.85810	946.978	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			150.35810	136.978	14.82	0.00	0	32,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,278.49480	1,363.241	14.93	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			25.79410	27.168	15.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,905.44980	1,829.666	21.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			108.53080	116.614	22.15	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,184.03080	2,106.614	22.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,688.38530	1,775.350	15.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			23.88530	25.350	15.87	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,650.29410	1,737.168	15.79	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,091.09370	1,024.129	18.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			240.21070	258.307	18.58	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,115.71070	1,048.307	18.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,296.59320	1,381.525	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			52.09320	51.525	14.98	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			129.94980	139.666	21.27	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			657.82190	602.642	16.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			325.92860	351.439	17.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			801.42860	741.439	17.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			92.83220	99.731	22.97	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,448.33220	2,369.731	22.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			245.59370	264.129	18.49	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			395.75310	355.293	15.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			517.97890	561.118	15.83	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			423.47890	381.118	15.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			193.77910	208.084	19.49	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,369.27910	1,298.084	19.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			382.32190	412.642	16.81	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			186.08360	167.596	14.82	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			682.50700	738.371	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			258.00700	228.371	15.05	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			247.42210	266.105	18.46	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,082.92210	1,016.105	18.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			540.25310	585.293	15.71	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			153.06100	139.361	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			845.86790	916.689	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			161.36790	146.689	14.82	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			476.39480	515.492	16.06	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			481.89480	435.492	16.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			790.58360	857.596	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			101.09450	93.573	14.82	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			882.19090	954.626	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			147.69090	134.625	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			577.80990	625.927	15.52	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			353.30990	315.927	15.52	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			867.56100	939.361	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			53.99480	53.241	14.93	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,133.40810	1,213.993	14.83	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			78.90810	73.993	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			803.42120	872.180	14.82	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			178.92120	162.180	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,035.59450	1,113.573	14.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			241.72500	258.789	19.00	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,257.92500	1,189.089	19.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			152.42210	163.167	21.10	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,898.62210	1,823.467	21.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			49.43420	57.340	29.68	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			133.45770	123.333	14.77	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,595.63420	4,517.640	29.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,496.84970	1,583.780	15.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			43.04970	44.080	15.34	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,185.56420	1,267.228	14.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			81.76420	77.528	14.73	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			987.25770	1,063.033	14.77	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			340.83440	365.751	17.63	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			882.83440	821.751	17.63	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			67.33830	74.892	28.96	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,730.73830	4,651.392	28.96	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,569.74480	1,659.497	15.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			53.14480	55.997	15.29	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,261.38670	1,343.946	14.58	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			94.78670	90.446	14.58	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			259.09990	275.282	19.67	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,502.49990	1,431.782	19.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			268.74150	284.441	20.17	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,742.74150	1,670.641	20.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			69.10600	78.646	28.61	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,143.10600	5,064.846	28.61	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,636.57470	1,727.796	15.09	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			60.57470	63.996	15.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,328.90190	1,414.702	14.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			102.90190	100.902	14.46	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			652.65120	691.903	16.02	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			588.95120	539.903	16.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,266.20420	3,355.845	18.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.10420	7.345	18.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,216.60130	3,306.360	18.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.50130	7.860	18.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,167.02290	3,256.907	17.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,564.83990	3,482.411	26.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			138.55010	156.576	28.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,228.45010	4,158.076	28.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			193.01760	203.536	22.42	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,622.91760	2,545.036	22.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,746.87480	2,665.209	22.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			186.30100	191.551	22.81	0.00	0	73,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,776.20100	2,693.051	22.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			362.05800	381.839	18.95	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,391.95800	1,323.339	18.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			174.93990	180.911	26.36	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,441.36260	1,372.069	19.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			233.85530	246.692	21.28	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,193.75530	2,118.192	21.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			443.03010	467.917	17.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,082.93010	1,019.417	17.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			186.97480	193.709	22.74	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,121.25760	1,057.028	18.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			409.21310	432.004	18.31	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,199.11310	1,133.504	18.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			805.90190	856.421	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			395.80190	357.921	15.08	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			351.46260	370.569	19.11	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			477.31730	434.344	15.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			455.12870	480.754	17.79	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,045.02870	982.254	17.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			908.72330	972.558	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			298.62330	274.058	14.72	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			431.35760	455.528	18.05	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			345.50990	311.079	14.80	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			830.34030	882.579	14.94	1,865,772.85	2,114	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			370.24030	334.079	14.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,175.66190	1,253.021	14.39	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			165.56190	154.521	14.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			737.41730	782.844	15.49	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			229.32480	211.681	14.56	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			939.40280	1,005.138	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			279.30280	256.638	14.68	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,540.76200	1,631.450	14.75	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			80.66200	82.950	14.75	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			855.60990	909.579	14.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.92290	8.407	17.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,496.64670	1,586.929	14.67	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			86.54670	88.429	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,326.97010	1,412.154	14.35	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			116.87010	113.654	14.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,029.42480	1,100.181	14.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			72.43080	79.563	28.15	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,511.03080	5,429.463	28.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,399.87380	1,487.510	14.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			108.47380	107.410	14.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,391.35070	1,478.837	14.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			109.95070	108.737	14.34	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			273.48170	288.035	20.63	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,992.08170	1,917.935	20.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,698.64870	1,789.983	14.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			67.24870	69.883	14.89	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			254.39990	258.641	23.40	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,109.39990	3,023.441	23.40	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,187.36920	1,259.239	14.23	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			242.36920	224.039	14.23	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			800.44820	837.826	16.15	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			722.94820	669.326	16.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			323.22700	299.508	14.44	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,157.86130	4,089.301	27.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			49.48410	55.572	27.54	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,665.28410	7,580.272	27.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,680.24830	1,776.793	14.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			116.04830	121.493	14.41	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,137.42700	1,204.809	14.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,331.42900	2,259.419	21.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			289.00620	297.720	24.52	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,424.80620	3,342.420	24.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,119.85460	1,185.939	14.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			335.65460	310.639	14.48	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			272.06130	294.601	27.54	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			433.78890	395.224	14.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,003.23450	1,054.858	14.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			439.03450	399.558	14.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			998.50520	1,049.822	14.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			444.30520	404.522	14.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			355.62900	374.719	21.05	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,052.13280	1,112.842	14.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			387.93280	357.542	14.65	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,007.98890	1,060.524	14.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			757.36550	790.123	17.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,253.36550	1,194.123	17.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			754.69080	787.344	17.90	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,260.69080	1,201.344	17.90	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			760.05430	792.910	17.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,246.05430	1,186.910	17.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			768.44180	801.448	17.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,246.04180	1,187.048	17.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			765.73960	798.642	17.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,253.33960	1,194.242	17.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			763.05150	795.851	17.90	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,260.65150	1,201.451	17.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			963.48540	998.680	17.80	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,253.38540	1,197.880	17.80	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			960.47640	995.562	17.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,260.37640	1,204.762	17.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			966.50840	1,001.813	17.79	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,246.40840	1,191.013	17.79	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			974.74430	1,010.145	17.78	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,246.24430	1,191.045	17.78	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			971.71470	1,007.000	17.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,253.21470	1,197.900	17.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			968.69290	1,003.869	17.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,260.19290	1,204.769	17.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,366.35610	1,407.821	16.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			816.95610	769.021	16.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,362.54650	1,403.845	16.14	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			823.14650	775.045	16.14	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,370.19100	1,411.779	16.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			810.79100	762.979	16.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,163.07690	1,199.857	17.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,243.17690	1,190.657	17.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,159.79920	1,197.004	17.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,249.89920	1,197.804	17.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,156.54190	1,193.627	17.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,256.64190	1,204.427	17.73	0.00	0	0
Total \$ / R Option											3,416,300.85	12,114	1,553,805
Total \$ / R											700,123,999.95	69,540	2,795,547
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.11490		12.03100			969,192.00	80	708
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.31000		12.22450			0.00	0	122

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.49850		12.41010			0.00	0	10
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.70530		12.61420			0.00	0	27
Total \$ / R MAXI Future										969,192.00	80	867
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			76,847.85120	84,607.204	15.34	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			2,747.85120	2,117.204	15.34	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			75,946.90560	83,684.199	15.32	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			2,846.90560	2,194.199	15.32	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			75,048.93940	82,763.648	15.31	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			2,948.93940	2,273.648	15.31	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			74,696.06270	80,756.759	14.82	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			21,246.06270	18,756.759	14.82	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			74,089.42850	80,056.680	14.82	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			21,639.42850	19,056.680	14.82	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			73,486.93730	79,416.545	14.84	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			22,036.93730	19,416.545	14.84	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			87,643.64540	93,442.236	14.77	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			32,633.64540	29,592.236	14.77	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			88,705.88270	94,701.557	14.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			31,695.88270	28,851.557	14.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			88,173.20060	94,070.438	14.76	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			32,163.20060	29,220.438	14.76	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			85,808.03080	89,955.279	15.74	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			63,388.03080	58,425.279	15.74	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			85,426.95280	89,545.601	15.76	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			64,006.95280	59,015.600	15.76	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			85,048.31690	89,138.454	15.79	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			64,628.31690	59,608.454	15.79	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										969,192.00	80	867
£ / R	On 12/06/2015	Foreign Exchange Future			18.31650		18.46190			8,480,539.50	463	25,049
£ / R	On 14/09/2015	Foreign Exchange Future			18.60010		18.74750			7,440,040.00	400	750
£ / R	On 11/12/2015	Foreign Exchange Future			18.87740		19.02530			7,550,960.00	400	214
£ / R	On 14/03/2016	Foreign Exchange Future			19.18580		19.33450			0.00	0	20
Total £ / R Future										23,471,539.50	1,263	26,033
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,485.74120	1,345.337	15.62	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			23.84120	28.837	15.62	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			209.78470	167.059	15.34	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			587.88470	690.559	15.34	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			206.85980	164.632	15.36	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			594.95980	698.132	15.36	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			203.97050	162.236	15.37	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			602.07050	705.736	15.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			32.44680	23.828	16.72	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,570.54680	1,707.328	16.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			573.27970	522.213	15.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			785.77970	882.113	15.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,056.92260	965.994	14.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			309.42260	365.894	14.08	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			580.49100	528.803	15.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			772.99100	868.703	15.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			576.87410	525.498	15.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			779.37410	875.398	15.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,767.53920	7,620.154	23.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.03920	0.054	23.64	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,112.95770	1,038.501	14.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			587.65770	661.101	14.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,107.89470	1,033.737	14.44	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			592.59470	666.337	14.44	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,488.87760	1,386.667	13.72	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			333.57760	379.267	13.72	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,118.03650	1,043.286	14.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			582.73650	655.886	14.41	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,123.37850	1,061.753	15.04	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			988.87850	1,075.953	15.04	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,119.48880	1,058.139	15.05	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			994.98880	1,082.339	15.05	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,127.28420	1,065.440	15.02	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			982.78420	1,069.640	15.02	0.00	0	0
Total £ / R Option											0.00	0	51,330
Total £ / R											23,471,539.50	1,263	77,363
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10088		0.10064			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10265		0.10240			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10441		0.10414			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,067.34320	1,090.613	15.59	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			3.04320	2.113	15.59	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			212.39820	213.428	12.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			148.09820	124.928	12.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			16.81910	13.560	16.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			952.51910	925.060	16.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,260.05330	1,288.239	14.36	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			20.15330	23.439	14.36	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			485.23020	502.332	14.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			245.33020	237.532	14.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			166.44710	170.840	17.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			926.54710	906.040	17.40	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,464.59610	1,501.886	15.46	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			50.19610	60.886	15.46	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			713.77770	744.412	15.55	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			299.37770	303.412	15.55	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			339.48460	356.595	17.89	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			925.08460	915.595	17.89	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			13.49900		13.43980			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.52650		13.46720			65,197,730.00	4,820	156,225
€ / R	On	14/09/2015	Foreign Exchange Future			13.76310		13.70310			2,780,146.20	202	14,391
€ / R	On	11/12/2015	Foreign Exchange Future			13.99700		13.93410			2,799,400.00	200	10,475
€ / R	On	14/03/2016	Foreign Exchange Future			14.26220		14.19800			21,393,300.00	1,500	2,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.79930		14.73730			0.00	0	0
Total € / R Future											92,170,576.20	6,722	183,091
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			28.64410	32.803	16.56	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			878.84410	823.803	16.56	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			28.05040	32.102	16.61	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			888.25040	833.102	16.61	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			27.46990	31.417	16.65	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			897.66990	842.417	16.65	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			22.35700	25.391	17.10	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			992.55700	936.391	17.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,931.54010	1,873.404	20.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			445.93980	405.404	14.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			8.49220	9.613	20.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,951.29220	1,893.113	20.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			9.26180	10.518	20.34	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,892.06180	1,834.018	20.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			8.74010	9.904	20.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			792.68540	742.429	16.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			8.61490	9.757	20.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,941.41490	1,883.257	20.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			233.61730	265.266	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			246.41730	218.766	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			133.13980	151.904	14.56	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			5.46320	4.081	14.52	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			837.65250	893.144	13.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			20.45250	16.644	13.58	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			272.04120	307.806	13.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			204.84120	181.306	13.63	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			59.88540	68.929	16.00	0.00	0	27,000

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	12.25	Call			1,222.66320	1,280.581	14.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			177.37210	189.989	17.20	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,374.27210	1,326.889	17.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,092.73200	1,147.178	13.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			89.63200	84.078	13.09	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			932.05870	983.149	13.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			128.95870	120.049	13.00	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			162.35280	149.159	12.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			137.05130	147.655	18.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,693.95130	1,644.555	18.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			138.97780	149.687	18.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,675.87780	1,626.587	18.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			138.01020	148.667	18.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,684.91020	1,635.567	18.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			835.45280	882.259	12.94	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			174.18650	186.495	20.38	0.00	0	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,740.08650	2,689.495	20.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,993.20460	3,059.025	15.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			9.10460	12.025	15.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			344.71700	363.749	17.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,420.61700	1,376.749	17.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,088.69810	1,143.143	12.95	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			204.59810	196.143	12.95	0.00	0	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			640.65360	672.193	14.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			606.55360	575.193	14.38	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			348.26540	367.436	16.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,404.16540	1,360.436	16.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			346.48500	365.586	17.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,412.38500	1,368.586	17.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			647.78480	617.142	14.25	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			851.94870	885.315	14.27	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			653.94870	623.115	14.27	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			848.13650	881.317	14.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			660.13650	629.117	14.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			855.78480	889.342	14.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,033.04280	1,062.120	16.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,235.74280	1,202.820	16.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,029.91260	1,058.881	16.27	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,242.61260	1,209.581	16.27	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,026.79640	1,055.650	16.28	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,249.49640	1,216.350	16.28	0.00	0	0
Total € / R Option											0.00	0	149,647
Total € / R											92,170,576.20	6,722	332,738
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.48190		9.46700			957,671.90	101	14,624

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.58700		9.57220			2,406,337.00	251	1,365
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.69270		9.67570			0.00	0	40
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.81290		9.79430			0.00	0	0
Total AU\$ / R Future											3,364,008.90	352	16,029
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			490.00320	501.028	12.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			23.00320	19.128	12.70	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			12.79950	10.670	14.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			805.79950	788.771	14.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,068.13010	1,082.746	14.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			1.13010	0.846	14.78	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			821.23280	835.235	13.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			4.23280	3.335	13.92	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			91.78850	88.202	12.69	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			274.78850	256.302	12.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			13.63940	11.410	14.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			786.63940	769.510	14.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			13.21250	11.034	14.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			796.21250	779.134	14.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			364.35540	371.727	12.45	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			47.35540	39.827	12.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			144.25800	142.134	12.20	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			177.25800	160.234	12.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			889.13270	872.753	15.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			109.86270	108.286	15.61	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			897.66270	881.286	15.61	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			112.82390	111.241	15.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			880.62390	864.241	15.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			111.33270	109.753	15.58	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,329.66860	2,348.888	16.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.96860	6.188	16.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,428.80170	2,447.757	16.81	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			3.10170	5.057	16.81	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,379.21060	2,398.296	16.69	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			3.51060	5.596	16.69	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			642.19590	651.868	13.40	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			347.89590	338.968	13.40	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			637.14200	646.640	13.42	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			352.84200	343.740	13.42	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			647.28970	657.136	13.39	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			342.98970	334.236	13.39	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											3,364,008.90	352	17,235
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.99580		9.92670			0.00	0	4,071

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.14330		10.07330			0.00	0	0
Total CAD/ R Future											0.00	0	4,071
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			145.44630	174.196	13.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			208.74630	168.396	13.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			141.62540	169.271	13.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			214.92540	173.471	13.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			137.89140	164.898	13.18	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			221.19140	179.098	13.18	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			561.09290	608.444	12.57	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			137.79290	115.144	12.57	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			554.39870	601.339	12.58	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			141.09870	118.039	12.58	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			567.83600	615.932	12.57	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			134.53600	112.632	12.57	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	4,071
CHF / R	On	12/06/2015	Foreign Exchange Future			12.98730		12.85440			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.24930		13.11250			688,963.60	52	1,563
Total CHF / R Future											688,963.60	52	9,021
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,029.08910	1,160.000	16.74	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			14.68910	12.700	16.74	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,019.32680	1,150.228	16.67	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			14.92680	12.928	16.67	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,009.56960	1,140.460	16.61	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			15.16960	13.160	16.61	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			635.12710	716.900	14.37	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			312.62710	257.600	14.37	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			629.77030	711.017	14.39	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			317.27030	261.717	14.39	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			624.45120	705.175	14.41	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			321.95120	265.875	14.41	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											688,963.60	52	9,021
CNH / R	On	12/06/2015	Foreign Exchange Future			1.94480		1.93060			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96150		1.94660			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			829.60750	940.696	15.04	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			123.60750	92.696	15.04	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	12/06/2015	Foreign Exchange Option	1.84	Call			989.47450	1,109.220	15.09	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			83.47450	61.220	15.09	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			907.32530	1,023.165	15.03	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			101.32530	75.165	15.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			552.39240	608.473	15.61	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			986.39240	893.473	15.61	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			520.10150	572.931	15.72	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,054.10150	957.931	15.72	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			489.63850	539.340	15.84	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,123.63850	1,024.340	15.84	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			1.81480		1.80920			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.84930		1.84360			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			751.59080	818.747	13.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			59.59080	70.747	13.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			669.55130	737.273	13.42	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			77.55130	89.273	13.42	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			591.48810	659.388	13.38	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			99.48810	111.388	13.38	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,138.89430	1,195.939	13.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			202.89430	202.938	13.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,068.21320	1,123.365	13.09	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			232.21320	230.365	13.09	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,215.16870	1,273.602	13.13	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			179.16870	180.602	13.13	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			0.12700		0.12620			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12650		0.12580			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12620		0.12610			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			0.06020		0.05990			0.00	0	50,100
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05720		0.05700			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05610		0.05580			0.00	0	112,380

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total NGN / R Future											0.00	0	162,480
Total NGN / R											0.00	0	162,480
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			9.10060		9.12660			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			9.16520		9.19330			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.23500		9.26080			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			155.03450	134.440	10.88	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			118.43450	123.840	10.88	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			149.72110	129.345	10.87	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			123.12110	128.745	10.87	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			144.52340	124.909	10.91	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			127.92340	134.309	10.91	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			316.51500	300.188	11.87	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			213.21500	224.988	11.87	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			311.32240	294.999	11.87	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			218.02240	229.799	11.87	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			306.19190	289.872	11.88	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			222.89190	234.672	11.88	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			441.50900	429.764	12.78	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			290.70900	304.764	12.78	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			451.51550	439.722	12.75	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			280.71550	294.722	12.75	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			446.48880	434.720	12.77	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			285.68880	299.720	12.77	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.11650		1.11940			0.00	0	70
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11800		1.12090			0.00	0	12,200
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11990		1.12280			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	12,270
Total QUANTO € / \$											0.00	0	12,270
RAIN	On	12/06/2015	Foreign Exchange Future			21,434.12000		21,340.47000			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			4.41840		4.44270			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.37110		4.40080			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 TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			1.94690	1.157	16.71	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			549.24690	572.757	16.71	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.84700	1.093	16.81	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			559.14700	582.693	16.81	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			1.75310	1.033	16.92	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			569.05310	592.633	16.92	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			65.38210	56.089	13.45	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			274.58210	294.989	13.45	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			70.31070	60.200	13.35	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			259.51070	279.100	13.35	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			67.70870	58.109	13.40	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			266.90870	287.009	13.40	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			1.60470		1.58730			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.55730		1.54270			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											817371979.30	65,895	1,672,156
Total Options											3416300.85	12,114	1,755,988
Grand Total:											820,788,280.15	78,009	3,428,144