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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/03/2015 Foreign Exchange Future			12.29700		12.32950			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.29900		12.33760			73,794.00	6	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			12.30500		12.34360			0.00	0	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			12.30700		12.34560			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			12.30890		12.34760			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.31090		12.34960			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.32480		12.36370			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.36270		12.40190			0.00	0	2,810
\$ / R On 13/05/2015 Foreign Exchange Future			12.39280		12.43220			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.39680		12.43630			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.42090		12.46070			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.43540		12.47490			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.44780		12.48720			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.45400		12.49330			762,184,800.00	61,200	1,211,123
\$ / R On 26/06/2015 Foreign Exchange Future			12.48310		12.52220			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.49160		12.53080			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.55320		12.59270			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.61480		12.65460			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.64450		12.68450			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.65300		12.69310			13,070,549.00	1,033	105,702
\$ / R On 28/09/2015 Foreign Exchange Future			12.68280		12.72310			0.00	0	1,950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Future			12.68700		12.72740			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.74670		12.78760			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.80630		12.84780			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.83400		12.87570			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.84040		12.88220			59,194,244.00	4,610	47,194
\$ / R	On	21/12/2015	Foreign Exchange Future			12.86170		12.90370			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.97770		13.02060			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.03910		13.08240			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.04560		13.08900			0.00	0	2,500
\$ / R	On	09/06/2016	Foreign Exchange Future			13.22300		13.27060			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.23110		13.27890			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.42120		13.47410			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.42930		13.48240			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.60310		13.66100			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.61320		13.67140			0.00	0	0
Total \$ / R Future											834,523,387.00	66,849	1,398,696
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			245.26810	198.903	16.01	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			35.76810	21.903	16.01	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			39.79550	15.508	16.64	0.00	0	10,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			240.29550	248.508	16.64	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			269.33450	224.488	16.30	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			29.83450	17.488	16.30	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,537.73030	1,499.029	25.33	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.13030	0.029	25.33	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,297.95530	1,259.068	22.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.35530	0.068	22.68	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			1,188.16940	1,149.126	21.80	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,512.42970	2,551.039	36.15	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.56940	0.126	21.80	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			730.44340	690.900	18.25	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			2.84340	1.900	18.25	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			534.37060	496.233	17.19	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			6.77060	7.233	17.19	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.02970	0.039	36.15	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,533.83460	1,495.112	23.81	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.23460	0.112	23.81	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,553.81540	1,515.105	23.99	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.21540	0.105	23.99	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,543.82480	1,505.109	23.90	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.22480	0.108	23.90	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			177.23220	134.631	15.29	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			141.63220	137.631	15.29	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			221.63990	178.012	15.25	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			114.03990	109.112	15.25	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Call			146.58030	110.702	15.89	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Put			188.98030	191.802	15.89	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			1,149.20590	1,109.753	19.92	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			1.60590	0.853	19.92	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			553.90990	512.069	14.58	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			14.30990	11.169	14.58	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			281.34590	239.696	15.03	0.00	0	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			127.64590	124.896	15.03	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			6.83650	4.367	26.66	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,754.93650	2,791.667	26.66	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,603.45670	1,563.829	16.14	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.55670	1.129	16.14	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,255.71050	1,216.155	14.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			3.81050	3.455	14.68	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			499.89330	458.959	14.57	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			97.99330	96.259	14.57	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			687.81680	644.152	14.13	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			75.61680	71.352	14.13	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			679.58910	636.277	14.23	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			83.28910	79.477	14.23	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			24.03420	20.000	27.20	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,043.33420	3,079.100	27.20	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,324.41440	1,281.695	13.97	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			13.71440	10.795	13.97	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			671.41030	631.602	14.34	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			8.80460	6.663	14.74	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			110.71030	110.701	14.34	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			478.15210	439.303	15.12	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			227.45210	228.403	15.12	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,667.26500	1,625.743	15.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			6.56500	4.843	15.25	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,529.50460	1,487.563	14.74	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			672.59620	633.780	14.41	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			127.69620	128.380	14.41	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			454.55340	418.361	15.39	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			279.65340	282.961	15.39	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			670.75290	633.128	14.48	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			143.55290	145.328	14.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,752.34260	1,711.430	15.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			9.04260	7.430	15.31	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,703.25180	1,662.240	15.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			9.95180	8.240	15.15	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			190.55360	170.621	18.41	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			917.25360	936.621	18.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			185.18800	165.650	18.51	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			941.88800	961.650	18.51	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,772.00260	1,731.129	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			8.70260	7.129	15.38	0.00	0	22,850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			368.89590	339.162	16.20	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			435.59590	445.162	16.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			343.44490	314.745	16.43	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			480.14490	490.745	16.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			146.80570	130.296	19.38	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,153.50570	1,176.296	19.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			483.92360	449.758	15.43	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			290.62360	295.758	15.43	887,272.50	3,000	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			436.23530	403.111	15.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			342.93530	349.111	15.70	1,396,442.40	4,000	8,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			152.25290	135.290	19.24	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,118.95290	1,141.290	19.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			654.64670	617.915	14.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			161.34670	163.915	14.63	0.00	0	39,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			641.93150	605.341	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			168.63150	171.341	14.69	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			236.38760	213.054	17.65	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			743.08760	759.054	17.65	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			803.20960	763.827	14.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			99.90960	99.827	14.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			795.54790	756.168	14.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			102.24790	102.168	14.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			392.84490	361.612	16.00	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			399.54490	407.612	16.00	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			1,040.83710	1,001.578	14.03	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			47.53710	47.578	14.03	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			955.72930	916.404	14.09	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			62.42930	62.404	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			536.12430	501.000	15.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			242.82430	247.000	15.17	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,128.82440	1,089.632	13.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			35.52440	35.632	13.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,084.49450	1,045.269	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			41.19450	41.269	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			787.92480	748.547	14.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			104.62480	104.547	14.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,411.00620	1,369.334	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			17.70620	15.334	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,219.32030	1,180.186	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			26.02030	26.186	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			914.36700	875.014	14.12	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			71.06700	71.014	14.12	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,527.35850	1,485.960	14.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			14.05850	11.960	14.56	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,507.90890	1,466.466	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			14.60890	12.466	14.50	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			1,058.21690	1,018.970	14.01	0.00	0	1,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			44.91690	44.970	14.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,430.33790	1,388.712	14.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			17.03790	14.712	14.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,173.78150	1,134.621	13.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			30.48150	30.621	13.94	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			455.11900	423.404	15.89	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			392.91900	400.304	15.89	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			47.56080	43.292	28.14	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,405.36080	3,440.192	28.14	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,735.66320	1,694.973	15.13	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			13.46320	11.873	15.13	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,398.15770	1,356.328	14.10	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			25.95770	23.228	14.10	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			982.44740	943.415	14.09	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			81.64740	81.815	14.09	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,482.46030	1,440.172	14.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			39.76030	36.972	14.10	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			459.57940	429.963	16.65	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			576.87940	586.763	16.65	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			80.93800	76.856	28.54	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,638.23800	3,673.656	28.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,812.94140	1,771.634	14.65	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			20.24140	18.434	14.65	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			110.66480	101.960	28.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,956.06480	3,987.160	28.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,883.23200	1,841.680	14.68	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			28.63200	26.880	14.68	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,557.84460	1,514.483	14.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			53.24460	49.683	14.18	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			454.74610	426.367	17.33	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			770.14610	781.567	17.33	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			825.12430	790.184	14.95	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			300.62430	305.685	14.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,558.34300	1,514.638	14.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			65.24300	61.638	14.12	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,477.99610	1,433.813	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			74.89610	70.813	14.00	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,295.34290	1,255.062	13.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			22.55230	21.399	15.05	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,117.30210	2,075.946	14.99	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			24.20210	22.946	14.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			46.01910	43.453	14.44	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			206.12710	189.788	21.50	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,093.02710	2,116.788	21.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			386.91600	361.717	18.43	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,093.81600	1,108.717	18.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,155.65230	2,114.399	15.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,584.68630	1,604.435	20.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			237.22040	218.912	20.80	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,844.12040	1,865.911	20.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			0.00000	816.651	14.84	1,010,196.79	1,237	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			0.00000	293.651	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,759.11910	1,716.453	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			478.46610	485.615	15.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			473.57610	445.053	17.49	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			840.47610	852.053	17.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,263.52080	1,223.194	13.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			110.42080	110.194	13.98	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			277.78630	257.435	20.05	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			123.56280	123.229	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			931.85160	890.769	14.46	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			238.75160	237.769	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,303.87270	1,263.097	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			100.77270	100.097	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			671.56610	638.615	15.91	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			102.24290	102.062	13.94	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,287.32640	1,247.055	13.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			104.22640	104.055	13.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,740.63600	1,697.884	14.41	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			47.53600	44.884	14.41	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,216.66280	1,176.229	14.04	0.00	0	500
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			137.45580	120.319	28.43	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,214.35580	4,237.519	28.43	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,416.26030	1,373.183	13.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			93.16030	90.383	13.87	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			450.95320	424.678	18.03	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			64.41230	62.378	14.20	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			997.85320	1,011.878	18.03	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			305.94840	285.818	19.99	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,582.84840	1,603.018	19.99	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,960.20000	1,918.734	14.66	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			37.10000	35.933	14.66	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,637.51230	1,595.178	14.20	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			598.61870	567.698	16.76	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			671.21870	680.698	16.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			451.94760	429.839	18.77	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,224.34760	1,243.139	18.77	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			164.75960	151.008	28.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,357.15960	4,384.308	28.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,030.75400	1,989.345	14.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			43.15400	42.645	14.52	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,710.59130	1,668.887	14.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			72.99130	72.187	14.14	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,777.62890	1,735.046	13.99	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	11.15	Put			79.82890	78.746	13.99	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			451.83920	433.352	19.44	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,454.03920	1,477.052	19.44	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			162.14470	152.400	28.28	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,764.34470	4,796.100	28.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,095.97140	2,053.811	14.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			48.17140	47.511	14.33	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			954.91230	928.612	15.28	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			419.21230	434.612	15.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,738.10600	3,695.918	17.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.90600	5.518	17.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,688.48750	3,646.285	17.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.28750	5.885	17.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,638.89230	3,596.675	16.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,866.68770	3,907.818	27.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,288.99200	2,317.917	21.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			313.20800	301.054	22.06	0.00	0	78,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,431.00800	2,460.654	22.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			256.97760	255.515	24.60	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,174.77760	3,215.115	24.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			248.88770	248.218	27.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			961.32870	981.007	17.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			577.78750	557.591	18.38	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,135.58750	1,157.191	18.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			394.61080	379.310	20.63	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,882.41080	1,908.910	20.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			331.19200	318.317	21.70	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			824.14490	842.103	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			689.90030	666.500	17.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			857.70030	876.100	17.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			673.95830	650.989	17.50	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			891.75830	910.589	17.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			643.52870	621.407	17.76	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			187.97710	195.897	14.01	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,285.66390	1,252.043	14.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			203.46390	211.643	14.10	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,155.11700	1,122.486	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			272.91700	282.086	14.47	0.00	0	90,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			706.34490	682.503	17.25	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			89.55630	89.000	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,598.78240	1,556.352	13.76	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			116.58240	115.952	13.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,423.87660	1,386.135	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			151.67660	155.735	13.74	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,320.17710	1,286.296	14.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.69230	6.275	16.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,995.41970	1,953.197	14.13	0.00	0	4,331

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	10.95	Put			63.21970	62.797	14.13	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,950.09440	1,907.843	14.09	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			67.89440	67.443	14.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,771.75630	1,729.400	13.92	0.00	0	39,671
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			449.38210	434.207	20.10	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,695.68210	1,722.506	20.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			168.76630	154.972	28.19	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,135.06630	5,163.272	28.19	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,155.65090	2,113.408	14.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			51.95090	51.708	14.18	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,848.37830	1,805.234	13.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			84.67830	83.534	13.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,839.55160	1,796.373	13.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			85.85160	84.673	13.90	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,589.13540	1,545.771	13.58	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			168.53540	168.071	13.58	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			374.99090	363.055	22.52	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,754.39090	2,785.355	22.52	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,088.71300	1,063.295	15.51	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			536.31300	554.195	15.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,345.48070	1,313.134	14.21	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			306.48070	317.534	14.21	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,339.58770	1,307.321	14.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			310.58770	321.721	14.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			374.22400	374.865	26.04	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			87.32440	86.251	13.61	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			218.37880	222.436	13.59	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,406.03940	1,372.856	13.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			267.03940	277.256	13.96	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			389.74410	385.405	23.22	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,050.74410	3,089.805	23.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,126.32440	2,081.851	13.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,785.22400	3,829.265	26.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			114.20560	105.850	27.74	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,255.20560	7,290.250	27.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,351.40720	1,318.972	14.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			302.40720	313.372	14.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,507.37880	1,468.036	13.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,024.87410	996.978	17.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,044.27410	1,063.978	17.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,021.98570	993.701	17.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,051.38570	1,070.701	17.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,019.11940	990.434	17.65	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,058.51940	1,077.434	17.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,030.70380	1,002.211	17.62	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,051.80380	1,071.111	17.62	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,027.83430	998.933	17.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,058.93430	1,077.833	17.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,033.59540	1,005.510	17.60	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,044.69540	1,064.410	17.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,229.16980	1,199.622	17.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,045.06980	1,068.422	17.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,226.08940	1,196.631	17.44	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,051.98940	1,075.431	17.44	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,223.01860	1,193.657	17.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,058.91860	1,082.457	17.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,234.48650	1,202.970	17.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,052.08650	1,073.670	17.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,231.41940	1,199.933	17.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,059.01940	1,080.633	17.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,237.56970	1,206.023	17.38	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,045.16970	1,066.723	17.38	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,651.16230	1,612.354	15.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			630.16230	649.254	15.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,646.89330	1,608.163	15.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			635.89330	655.063	15.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,642.65290	1,604.000	15.46	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			641.65290	660.900	15.46	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,414.34230	1,379.887	17.14	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,042.94230	1,066.687	17.14	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,411.14950	1,376.781	17.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,049.74950	1,073.581	17.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,417.54400	1,383.015	17.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,036.14400	1,059.815	17.12	0.00	0	0
Total \$ / R Option											3,293,911.69	8,237	1,475,965
Total \$ / R											837,817,298.69	75,086	2,874,661
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.45400		12.49330			572,884.00	46	810
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.65300		12.69310			151,836.00	12	106
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.84040		12.88220			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.04560		13.08900			0.00	0	0
Total \$ / R MAXI Future											724,720.00	58	916
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			122,882.39340	118,936.475	13.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,552.39340	2,536.475	13.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			121,932.03010	118,018.634	13.91	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,602.03010	2,618.634	13.91	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			121,016.76710	117,102.914	13.91	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,686.76710	2,702.914	13.91	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			14,778.28880	14,726.465	14.15	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			113,346.90130	109,283.198	14.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			15,036.90130	14,983.198	14.16	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			114,832.91890	110,772.735	14.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			14,522.91890	14,472.735	14.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			114,088.28880	110,026.465	14.15	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			124,524.04980	121,192.159	14.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			22,304.04980	23,152.160	14.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			125,859.36820	122,517.714	14.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			21,639.36820	22,477.714	14.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			125,190.03900	121,853.444	14.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			21,970.03900	22,813.444	14.19	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			46,708.90790	48,097.211	15.08	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			115,117.23770	112,203.006	15.12	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			47,217.23770	48,643.006	15.12	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			116,103.21700	113,144.044	15.06	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			46,203.21700	47,584.044	15.06	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			115,608.90790	112,657.211	15.08	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										724,720.00	58	916
£ / R	On 12/06/2015	Foreign Exchange Future			18.36580		18.30730			36,988,721.20	2,014	27,218
£ / R	On 14/09/2015	Foreign Exchange Future			18.65090		18.59250			3,953,990.80	212	1,140
£ / R	On 11/12/2015	Foreign Exchange Future			18.92730		18.86970			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.23540		19.17980			0.00	0	0
Total £ / R Future										40,942,712.00	2,226	28,358
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			883.80090	827.561	15.41	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			338.35120	340.486	15.43	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			891.05120	834.686	15.43	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			134.84990	129.209	17.36	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,827.54990	1,763.409	17.36	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,392.06380	1,440.638	13.99	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			84.76380	74.838	13.99	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			343.87290	346.264	15.40	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			876.57290	820.464	15.40	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			341.10090	343.361	15.41	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			7,612.76430	7,671.093	22.25	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.26430	0.193	22.25	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			670.91640	678.223	15.52	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			1,018.41640	967.323	15.52	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			667.67840	674.901	15.54	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			1,025.17840	974.001	15.54	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			664.45280	671.593	15.56	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put			1,031.95280	980.693	15.56	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Call			1,163.60810	1,185.777	14.91	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put			783.90810	748.477	14.91	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call			1,159.19800	1,181.244	14.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			789.49800	753.944	14.93	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,154.80620	1,176.730	14.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			795.10620	759.430	14.94	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,203.27920	1,229.435	15.85	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,213.47920	1,184.035	15.85	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,199.89090	1,225.966	15.86	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,220.09090	1,190.566	15.86	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,196.51620	1,222.517	15.88	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,226.71620	1,197.117	15.88	0.00	0	0
Total £ / R Option											0.00	0	34,000
Total £ / R											40,942,712.00	2,226	62,358
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10322		0.10325			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10502		0.10506			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10678		0.10684			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,333.97710	1,328.620	14.76	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			9.37710	7.120	14.76	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			523.61110	492.418	15.60	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			199.01110	170.918	15.60	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			160.04420	135.463	18.66	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			835.44420	813.963	18.66	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,541.29300	1,533.074	14.90	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			35.49300	31.174	14.90	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			758.64760	740.197	15.55	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			252.84760	238.297	15.55	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			347.07510	328.527	18.04	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			841.27510	826.627	18.04	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,744.42620	1,732.715	15.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			60.92620	54.815	15.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			973.59180	953.590	15.59	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			290.09180	275.690	15.59	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			533.75350	512.431	17.89	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			850.25350	834.531	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			13.26070		13.24010			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.28690		13.26580			7,307,795.00	550	154,632
€ / R	On	14/09/2015	Foreign Exchange Future			13.52050		13.49920			81,123.00	6	25,005
€ / R	On	11/12/2015	Foreign Exchange Future			13.74820		13.72920			0.00	0	10,050
€ / R	On	14/03/2016	Foreign Exchange Future			14.00690		13.99020			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.52280		14.52310			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Future											7,388,918.00	556	189,687
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			109.05750	99.873	17.52	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,158.95750	1,129.173	17.52	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			107.96010	98.802	17.56	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,167.86010	1,138.102	17.56	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			106.87790	97.745	17.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,176.77790	1,147.045	17.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			96.74990	87.896	17.94	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,266.64990	1,237.196	17.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			54.29760	48.588	20.83	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,138.49760	2,111.688	20.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			52.68970	47.085	20.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,176.88970	2,150.185	20.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			302.78070	296.280	14.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			516.98070	489.381	14.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			220.84960	212.459	15.86	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			735.04960	705.559	15.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			51.90990	46.357	21.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,196.10990	2,169.457	21.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			329.66790	323.941	14.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			463.86790	437.041	14.71	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			145.19440	136.652	17.19	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,079.39440	1,049.752	17.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			52.29780	46.719	20.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,186.49780	2,159.819	20.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,062.94390	1,078.114	13.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			47.14390	41.214	13.41	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			734.52440	741.539	13.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			118.72440	104.639	13.21	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,966.80100	1,936.003	19.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			861.24080	862.944	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			262.04080	242.444	13.33	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			248.44120	238.856	18.43	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,649.24120	1,618.356	18.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			208.09300	198.569	19.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,948.89300	1,918.069	19.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			207.04320	197.533	19.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,957.84320	1,927.033	19.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			206.00100	196.503	19.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			843.40110	815.959	15.65	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,694.07750	1,663.295	18.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,809.11930	2,820.609	14.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			29.91930	22.409	14.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,027.23210	1,019.821	13.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			348.03210	321.621	13.31	0.00	0	6,291

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	13.90	Call			672.60110	664.159	15.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,702.49290	1,671.705	18.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			257.05870	244.902	21.86	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,027.85870	2,996.702	21.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			424.87200	413.094	18.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,685.67200	1,654.894	18.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			423.27750	411.495	18.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			421.69290	409.905	18.46	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			869.44790	871.354	15.64	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			879.24790	864.454	15.64	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			866.28970	867.951	15.66	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			886.08970	871.051	15.66	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			872.62510	874.548	15.61	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			872.42510	857.648	15.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,060.49250	1,051.320	17.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,497.39250	1,488.520	17.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,066.04580	1,056.853	17.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,482.94580	1,474.053	17.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,063.26320	1,054.077	17.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,490.16320	1,481.277	17.44	0.00	0	0
Total € / R Option											0.00	0	139,458
Total € / R											7,388,918.00	556	329,145
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.46060		9.48790			11,825,750.00	1,250	15,113
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.56440		9.59180			0.00	0	817
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.66640		9.69580			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.78350		9.81640			0.00	0	0
Total AU\$ / R Future											11,825,750.00	1,250	15,930
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			884.98150	842.862	14.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			47.08150	32.262	14.78	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			605.94710	555.456	14.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			118.04710	94.855	14.84	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			102.84570	72.471	17.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			864.94570	861.871	17.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			101.28680	71.215	17.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			873.38680	870.615	17.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,114.89770	1,075.618	15.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			26.99770	15.018	15.32	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			313.25600	260.434	15.33	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			325.35600	299.834	15.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			252.42830	203.732	15.69	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			414.52830	393.132	15.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			104.42810	73.750	17.16	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			856.52810	853.150	17.16	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	9.15	Call			504.14790	451.393	14.96	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			166.24790	140.793	14.96	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			946.33250	947.541	16.54	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			196.20130	170.174	16.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			954.40130	955.774	16.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			194.29290	168.427	16.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			962.49290	964.027	16.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			198.13250	171.941	16.54	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,457.99860	2,426.662	16.83	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			12.19860	10.262	16.83	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,408.42810	2,377.089	16.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			12.62810	10.689	16.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,358.87370	2,327.535	16.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.07370	11.135	16.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			731.72330	691.126	13.91	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			405.32330	397.626	13.91	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			726.89100	686.350	13.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			410.49100	402.850	13.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			722.09100	681.609	13.96	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			415.69100	408.109	13.96	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											11,825,750.00	1,250	17,136
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.76350		9.75240			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.91040		9.89900			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			446.88710	421.478	14.78	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			195.34420	180.977	14.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			432.94420	407.477	14.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			192.29230	177.953	14.75	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			439.89230	414.453	14.75	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			189.28710	174.978	14.78	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			527.25770	516.366	13.61	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			278.25770	255.966	13.61	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			522.02310	510.963	13.63	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			283.02310	260.563	13.63	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			532.53640	521.811	13.59	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			273.53640	251.411	13.59	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			12.59840		12.53450			0.00	0	7,451
CHF / R	On	14/09/2015	Foreign Exchange Future			12.85110		12.78930			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future											0.00	0	7,451
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			795.90510	838.012	13.97	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			101.40510	79.612	13.97	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			788.17710	829.696	13.96	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			103.67710	81.296	13.96	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			780.48790	821.409	13.95	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			105.98790	83.009	13.95	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			581.44980	587.144	15.53	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			582.14980	526.044	15.53	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			577.61250	583.016	15.56	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			588.31250	531.916	15.56	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			573.80300	578.914	15.58	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			594.50300	537.814	15.58	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	7,451
CNH / R	On	12/06/2015	Foreign Exchange Future			1.98430		1.98220			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.99550		1.99400			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,543.86010	1,538.610	14.50	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			121.86010	95.610	14.50	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,461.11180	1,453.733	14.47	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			139.11180	110.733	14.47	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,380.21170	1,370.686	14.45	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			158.21170	127.686	14.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			890.84420	859.630	14.95	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			850.84420	804.630	14.95	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			846.35490	815.472	15.02	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			906.35490	860.472	15.02	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			805.44890	775.037	15.12	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			965.44890	920.037	15.12	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			1.78800		1.78430			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.82210		1.81860			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			797.30230	774.293	14.67	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			354.30230	294.293	14.67	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			739.50770	713.868	14.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			396.50770	333.868	14.72	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			684.65020	656.626	14.77	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			441.65020	376.627	14.77	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			426.03650	383.933	14.51	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,149.79080	1,142.943	14.56	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			463.79080	421.943	14.56	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,093.59280	1,083.197	14.62	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			507.59280	462.197	14.62	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,212.03650	1,204.933	14.51	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			0.13380		0.13310			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.13190		0.13220			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13250		0.13130			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			0.05510		0.05580			495,900.00	9,000	50,350
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05210		0.05240			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05060		0.05090			910,800.00	18,000	111,200
Total NGN / R Future											1,406,700.00	27,000	161,550
Total NGN / R											1,406,700.00	27,000	161,550
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.06690		1.06180			106,690.00	100	150
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.06860		1.06350			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.07070		1.06580			0.00	0	0
Total QUANTO € / \$ Future											106,690.00	100	150
Total QUANTO € / \$											106,690.00	100	150
RAIN	On	12/06/2015	Foreign Exchange Future			21,562.12000		21,549.72000			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			4.69880		4.67360			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.67320		4.64410			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			30.34750	29.659	13.38	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			346.74750	320.859	13.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			29.00580	28.298	13.43	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			355.40580	329.498	13.43	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			27.72010	26.996	13.48	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			364.12010	338.196	13.48	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			186.61440	194.256	12.40	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			152.51440	131.056	12.40	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			197.47180	206.140	12.46	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			143.37180	122.940	12.46	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			191.99660	200.151	12.43	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			147.89660	126.951	12.43	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			1.55830		1.60340			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.50690		1.55130			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											896918877.00	98,039	1,820,561
Total Options											3293911.69	8,237	1,650,629
Grand Total:											900,212,788.69	106,276	3,471,190