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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2015

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			12.07030		12.29700			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.07540		12.29900			0.00	0	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			12.08040		12.30500			0.00	0	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			12.08210		12.30700			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			12.08410		12.30890			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.08600		12.31090			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.09970		12.32480			181,495.50	15	15
\$ / R On 28/04/2015 Foreign Exchange Future			12.13690		12.36270			0.00	0	2,810
\$ / R On 13/05/2015 Foreign Exchange Future			12.16630		12.39280			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.17030		12.39680			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.19390		12.42090			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.20810		12.43540			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.22020		12.44780			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.22630		12.45400			329,083,090.80	26,916	1,213,086
\$ / R On 26/06/2015 Foreign Exchange Future			12.25490		12.48310			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.26330		12.49160			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.32410		12.55320			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.38490		12.61480			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.41420		12.64450			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.42260		12.65300			317,086,865.00	25,525	101,545
\$ / R On 28/09/2015 Foreign Exchange Future			12.45200		12.68280			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			12.45620		12.68700			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.51530		12.74670			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.57440		12.80630			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.60190		12.83400			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.60820		12.84040			0.00	0	47,194
\$ / R	On	21/12/2015	Foreign Exchange Future			12.62930		12.86170			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.74430		12.97770			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.80510		13.03910			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.81160		13.04560			0.00	0	2,500
\$ / R	On	09/06/2016	Foreign Exchange Future			12.99520		13.22300			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.00360		13.23110			13,003,600.00	1,000	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.20120		13.42120			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.20960		13.42930			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.39040		13.60310			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.40090		13.61320			0.00	0	0
Total \$ / R Future											659,355,051.30	53,456	1,397,017
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			198.90350	26.970	10.92	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			21.90350	76.670	10.92	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			15.50840	0.615	17.53	0.00	0	10,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			248.50840	460.315	17.53	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			224.48790	36.415	10.43	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			17.48790	56.115	10.43	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,499.02890	1,275.437	23.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.02890	0.037	23.92	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,259.06820	1,035.536	21.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.06820	0.136	21.63	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			1,149.12550	925.683	20.80	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,551.03870	2,774.634	41.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.12550	0.283	20.80	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			690.89970	472.090	17.70	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			1.89970	6.690	17.70	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			496.23280	290.788	16.85	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			7.23280	25.388	16.85	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.03870	0.034	41.83	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,495.11230	1,270.567	22.44	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.11230	0.167	22.44	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,515.10490	1,290.554	22.62	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.10490	0.154	22.62	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,505.10850	1,280.560	22.53	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.10850	0.160	22.53	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			134.63120	54.494	16.56	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			137.63120	282.394	16.56	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			178.01160	76.861	16.07	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			109.11160	232.760	16.07	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Call			110.70170	45.106	17.10	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			191.80170	351.006	17.10	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			1,109.75320	885.582	18.34	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			0.85320	1.482	18.34	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			512.06860	315.690	15.03	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			11.16860	39.690	15.03	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			239.69560	126.036	15.48	0.00	0	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			124.89560	236.336	15.48	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			4.36670	0.620	23.61	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,791.66670	3,013.720	23.61	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,563.82880	1,338.709	15.21	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.12880	1.809	15.21	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,216.15540	994.083	14.20	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			3.45540	7.183	14.20	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			458.95890	305.052	14.63	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			96.25890	168.152	14.63	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			644.15180	471.234	14.27	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			71.35180	124.934	14.27	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			636.27710	466.322	14.37	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			79.47710	136.022	14.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			20.00040	16.094	28.30	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,079.10040	3,302.194	28.30	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,281.69460	1,063.269	13.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			10.79460	19.369	13.67	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			631.60150	470.304	14.50	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			6.66320	9.586	13.88	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			110.70150	176.404	14.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			439.30260	313.636	15.31	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			228.40260	329.736	15.31	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,625.74320	1,400.832	14.42	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			4.84320	6.932	14.42	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,487.56320	1,263.486	13.88	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			633.78030	476.783	14.60	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			128.38030	198.683	14.60	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			418.36110	302.682	15.65	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			282.96110	394.582	15.65	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			633.12790	479.348	14.67	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			145.32790	219.148	14.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,711.43030	1,486.510	14.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			7.43030	10.210	14.55	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,662.23970	1,437.659	14.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			8.23970	11.359	14.38	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			170.62130	123.652	18.88	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			936.62130	1,117.352	18.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			165.64990	120.069	18.99	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			961.64990	1,143.769	18.99	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,731.12910	1,506.084	14.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			7.12910	9.784	14.61	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			339.16150	247.995	16.55	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			445.16150	581.695	16.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			314.74480	229.480	16.79	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			490.74480	633.180	16.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			130.29570	94.716	19.89	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,176.29570	1,368.416	19.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			449.75750	331.804	15.66	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			295.75750	405.504	15.66	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			403.11060	296.546	16.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			349.11060	470.246	16.00	0.00	0	8,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			135.29000	98.286	19.74	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,141.29000	1,331.986	19.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			617.91500	468.306	14.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			163.91500	242.006	14.81	0.00	0	39,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			605.34060	457.818	14.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			171.34060	251.518	14.87	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			213.05400	154.322	18.09	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			759.05400	928.022	18.09	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			763.82670	590.690	14.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			99.82670	154.390	14.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			756.16800	584.350	14.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			102.16800	158.050	14.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			361.61200	265.140	16.35	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			407.61200	538.841	16.35	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			1,001.57770	801.354	13.79	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			47.57770	75.054	13.79	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			916.40380	722.681	13.84	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			62.40380	96.380	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			501.00000	372.127	15.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			247.00000	345.827	15.35	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,089.63240	883.753	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			35.63240	57.453	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,045.26880	842.111	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			41.26880	65.811	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			748.54680	578.060	14.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			104.54680	161.760	14.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,369.33440	1,149.297	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			15.33440	22.997	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,180.18630	969.485	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			26.18630	43.185	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			875.01440	684.861	13.87	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			71.01440	108.561	13.87	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,485.95960	1,262.983	13.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			11.95960	16.683	13.77	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,466.46560	1,243.711	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			12.46560	17.411	13.71	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			1,018.96970	817.548	13.78	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			44.96970	71.248	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,388.71170	1,167.794	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			14.71170	21.494	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,134.62070	926.228	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			30.62070	49.928	13.70	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			423.40360	319.282	16.20	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			400.30360	524.382	16.20	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			43.29220	37.992	29.30	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,440.19220	3,663.092	29.30	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,694.97310	1,470.182	14.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			11.87310	15.282	14.28	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,356.32810	1,138.948	13.57	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			23.22810	34.048	13.57	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			943.41540	753.179	13.85	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			81.81540	119.879	13.85	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,440.17240	1,225.782	13.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			36.97240	51.682	13.69	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			429.96340	339.138	17.02	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			586.76340	725.039	17.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			76.85580	63.925	29.10	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,673.65580	3,889.825	29.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,771.63360	1,549.211	14.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			18.43360	25.112	14.15	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			101.96030	76.498	28.61	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,987.16030	4,191.598	28.61	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,841.68030	1,619.233	14.12	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			26.88030	34.333	14.12	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,514.48280	1,298.923	13.63	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			49.68280	64.023	13.63	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			426.36680	346.107	17.73	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			781.56680	931.206	17.73	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			790.18450	654.219	15.29	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			305.68450	400.019	15.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,433.81300	1,231.228	13.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			70.81300	98.628	13.91	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,247.05460	1,051.198	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			104.05460	138.598	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,697.88390	1,484.082	14.20	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			22.94570	30.078	14.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,604.43500	1,790.814	20.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			218.91150	182.719	21.31	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,865.91150	2,060.119	21.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,114.39880	1,890.488	14.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			21.39880	27.888	14.64	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,075.94570	1,852.678	14.60	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			852.05330	1,003.939	17.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			0.00000	357.536	18.02	14,301,444.00	40,000	20,000

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	13.10	Put			0.00000	1,034.936	18.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,716.45310	1,502.027	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			43.45310	59.427	14.22	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			257.43500	213.414	20.52	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			0.00000	366.926	15.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			816.65060	685.232	15.39	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			293.65060	392.632	15.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			189.78810	159.063	22.02	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,116.78810	2,316.463	22.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			445.05330	366.539	17.90	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			110.19430	147.538	13.80	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,176.22900	989.050	13.97	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			123.22900	166.450	13.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			361.71660	298.461	18.87	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,108.71660	1,275.861	18.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			0.00000	709.526	15.25	7,095,257.00	10,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			100.09690	133.694	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,255.06220	1,058.294	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			102.06220	135.694	13.70	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			638.61460	530.568	16.38	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			485.61460	607.968	16.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,223.19430	1,030.138	13.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			44.88390	61.482	14.20	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,514.63810	1,308.116	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			61.63810	85.516	14.00	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			890.76890	750.206	15.04	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			237.76890	327.606	15.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,263.09690	1,066.294	13.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			120.31930	96.441	28.40	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,237.51930	4,444.441	28.40	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,373.18300	1,175.001	13.77	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			90.38300	123.001	13.77	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			424.67830	353.433	18.46	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			62.37770	76.957	13.62	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,011.87830	1,171.433	18.46	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			285.81820	238.524	20.43	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,603.01820	1,786.524	20.43	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,918.73350	1,696.365	14.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			35.93350	44.365	14.11	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,595.17770	1,378.957	13.62	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			567.69810	472.445	17.15	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			680.69810	816.245	17.15	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			429.83860	364.611	19.21	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,243.13860	1,409.311	19.21	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			151.00770	119.984	28.18	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,384.30770	4,584.684	28.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,989.34470	1,768.118	14.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			42.64470	52.818	14.07	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,668.88680	1,453.821	13.64	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			72.18680	88.521	13.64	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,735.04610	1,522.088	13.62	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			78.74610	97.688	13.62	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			433.35240	372.767	19.87	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,477.05240	1,648.366	19.87	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			152.39990	121.687	28.01	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,796.09990	4,997.287	28.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,053.81110	1,834.050	13.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			47.51110	59.650	13.99	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			928.61220	803.478	15.74	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			434.61220	541.578	15.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,695.91790	3,465.238	16.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.51790	7.038	16.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,646.28500	3,415.672	16.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.88500	7.472	16.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,596.67510	3,366.130	16.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,907.81790	4,119.875	28.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,317.91710	2,508.906	22.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			301.05400	262.667	22.51	0.00	0	78,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,460.65400	2,654.467	22.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			255.51480	242.196	25.66	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,215.11480	3,433.996	25.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			248.21790	228.075	28.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			981.00670	1,127.556	18.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			557.59070	480.923	18.77	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,157.19070	1,312.723	18.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			379.30980	328.254	21.03	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,908.90980	2,090.055	21.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			318.31710	277.107	22.13	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			842.10260	979.662	17.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			666.49990	574.187	17.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			876.09990	1,015.987	17.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			650.98920	560.956	17.89	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			910.58920	1,052.756	17.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			621.40670	535.757	18.16	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			195.89650	254.576	14.15	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,252.04300	1,081.272	14.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			211.64300	273.072	14.24	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,122.48630	965.512	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			282.08630	357.312	14.67	0.00	0	90,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			682.50260	587.862	17.63	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			88.99980	110.230	13.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,556.35240	1,354.490	13.53	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			115.95240	146.290	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,386.13500	1,205.032	13.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			155.73500	206.832	13.91	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,286.29650	1,112.776	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.27510	7.930	16.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,953.19710	1,736.792	13.83	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			62.79710	78.592	13.83	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,907.84330	1,692.424	13.78	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			67.44330	84.224	13.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,729.39980	1,518.430	13.59	0.00	0	39,671
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			434.20650	376.289	20.48	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,722.50650	1,896.989	20.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			154.97210	127.258	28.06	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,163.27210	5,367.958	28.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,113.40840	1,895.277	13.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			51.70840	65.977	13.96	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,805.23390	1,594.610	13.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			83.53390	105.310	13.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,796.37300	1,586.010	13.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			84.67300	106.710	13.66	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,545.77080	1,357.505	13.60	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			168.07080	213.205	13.60	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			363.05470	330.683	23.15	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,785.35470	2,986.383	23.15	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,063.29490	945.021	16.02	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			554.19490	669.921	16.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,307.32120	1,153.893	14.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			321.72120	402.293	14.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			105.85030	88.633	27.71	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,290.25030	7,507.033	27.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,318.97240	1,164.486	14.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			222.43570	288.995	13.93	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,089.80470	3,306.966	24.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			374.86510	363.920	27.13	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,829.26510	4,052.320	27.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,081.85100	1,867.498	13.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			86.25100	105.898	13.39	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,468.03570	1,300.595	13.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			313.37240	392.887	14.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,313.13430	1,159.176	14.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			317.53430	397.576	14.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,372.85580	1,213.569	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			277.25580	351.969	14.29	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			385.40470	368.566	24.22	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			996.97760	898.644	17.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,063.97760	1,193.444	17.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			993.70100	895.731	17.97	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,070.70100	1,200.531	17.97	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			990.43430	892.826	17.99	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	09/06/2016	Foreign Exchange Option	13.31	Put			1,077.43430	1,207.626	17.99	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			998.93270	901.104	17.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,077.83270	1,207.504	17.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,005.51020	906.946	17.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,064.41020	1,193.346	17.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,002.21060	904.021	17.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,071.11060	1,200.421	17.96	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,199.62200	1,102.979	17.80	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,068.42200	1,191.779	17.80	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,196.63140	1,099.773	17.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,075.43140	1,198.573	17.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,193.65660	1,096.588	17.83	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,082.45660	1,205.388	17.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,199.93320	1,104.794	17.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,080.63320	1,205.194	17.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,206.02270	1,111.210	17.79	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,066.72270	1,191.610	17.79	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,202.97000	1,107.992	17.81	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,073.67000	1,198.392	17.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,612.35440	1,498.898	15.84	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			649.25440	748.498	15.84	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,608.16300	1,495.154	15.87	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			655.06300	754.754	15.87	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,603.99990	1,491.430	15.90	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			660.89990	761.030	15.90	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,376.78140	1,285.127	17.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,073.58140	1,194.227	17.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,383.01520	1,290.671	17.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,059.81520	1,179.771	17.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,379.88690	1,287.888	17.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,066.68690	1,186.988	17.58	0.00	0	0
Total \$ / R Option											21,396,701.00	50,000	1,505,965
Total \$ / R											680,751,752.30	103,456	2,902,982
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.22630		12.45400			61,131.50	5	810
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.42260		12.65300			0.00	0	106
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.60820		12.84040			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.81160		13.04560			0.00	0	0
Total \$ / R MAXI Future											61,131.50	5	916
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			118,936.47510	97,822.610	13.67	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,536.47510	4,192.610	13.67	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			118,018.63410	96,948.473	13.68	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,618.63410	4,318.473	13.68	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			117,102.91380	96,077.367	13.68	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	12/06/2015	Foreign Exchange Option	11.31	Put			2,702.91380	4,447.367	13.68		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			14,726.46520	20,104.498	14.23		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			109,283.19770	91,731.724	14.26		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			14,983.19770	20,471.724	14.26		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			110,772.73480	93,001.388	14.21		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			14,472.73480	19,741.388	14.21		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			110,026.46520	92,364.498	14.23		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			121,192.15950	104,446.321	14.35		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			23,152.15950	29,626.321	14.35		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			122,517.71430	105,661.199	14.31		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			22,477.71430	28,841.199	14.31		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			121,853.44420	105,052.251	14.33		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			22,813.44420	29,232.251	14.33		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			48,097.21100	58,894.074	15.58		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			112,203.00620	99,660.446	15.62		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			48,643.00620	59,500.446	15.62		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			113,144.04420	100,450.251	15.55		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			47,584.04420	58,290.251	15.55		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			112,657.21100	100,054.074	15.58		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											61,131.50	5	916
£ / R	On 12/06/2015	Foreign Exchange Future			18.18220		18.36580				0.00	0	27,218
£ / R	On 14/09/2015	Foreign Exchange Future			18.46550		18.65090				0.00	0	1,140
£ / R	On 11/12/2015	Foreign Exchange Future			18.74030		18.92730				0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.04850		19.23540				0.00	0	0
Total £ / R Future											0.00	0	28,358
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			827.56110	951.390	15.66		0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			340.48550	281.186	15.68		0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			834.68550	958.986	15.68		0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			129.20860	105.864	17.68		0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,763.40860	1,923.664	17.68		0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,440.63780	1,274.541	13.71		0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			74.83780	92.341	13.71		0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			346.26390	286.018	15.64		0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			820.46390	943.818	15.64		0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			343.36110	283.590	15.66		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			7,671.09270	7,485.760	22.41		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.19270	0.260	22.41		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			678.22300	609.921	15.85		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			967.32300	1,084.421	15.85		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			674.90130	606.962	15.87		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			974.00130	1,091.462	15.87		0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			671.59270	604.019	15.89		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			980.69270	1,098.519	15.89	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,185.77710	1,090.666	15.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			748.47710	840.366	15.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,181.24410	1,086.469	15.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			753.94410	846.169	15.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,176.72980	1,082.283	15.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			759.42980	851.983	15.19	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,229.43540	1,150.348	16.12	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,184.03540	1,291.848	16.12	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,225.96560	1,147.071	16.14	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,190.56560	1,298.571	16.14	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,222.51730	1,143.815	16.15	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,197.11730	1,305.315	16.15	0.00	0	0
Total £ / R Option											0.00	0	34,000
Total £ / R											0.00	0	62,358
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10142		0.10322			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10319		0.10502			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10493		0.10678			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,328.62040	1,151.350	14.05	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			7.12040	9.850	14.05	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			492.41840	377.216	15.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			170.91840	235.716	15.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			135.46270	96.566	18.88	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			813.96270	955.066	18.88	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,533.07420	1,363.973	14.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			31.17420	44.673	14.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			740.19660	626.090	15.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			238.29660	306.790	15.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			328.52690	275.481	18.54	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			826.62690	956.181	18.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,732.71530	1,566.300	15.21	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			54.81530	73.400	15.21	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			953.59000	837.997	15.98	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			275.69000	345.097	15.98	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			512.43050	449.583	18.41	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			834.53050	956.683	18.41	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			13.16210		13.26070			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.18810		13.28690			461,583.50	35	154,392

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 Future			13.42060		13.52050			214,300,140.80	15,968	10,879
€ / R	On	11/12/2015	Foreign Exchange Future			13.64820		13.74820			0.00	0	10,050
€ / R	On	14/03/2016	Foreign Exchange Future			13.90630		14.00690			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.44030		14.52280			0.00	0	0
Total € / R Future											214,761,724.30	16,003	175,321
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			99.87260	82.331	17.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,129.17260	1,210.231	17.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			98.80210	81.450	17.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,138.10210	1,219.350	17.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			97.74540	80.580	17.66	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,147.04540	1,228.480	17.66	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			87.89610	72.491	18.01	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,237.19610	1,320.391	18.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			48.58800	40.857	20.95	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,111.68800	2,202.757	20.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			47.08540	39.618	21.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,150.18540	2,241.518	21.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			296.28050	251.121	14.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			489.38050	543.021	14.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			212.45890	178.483	15.81	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			705.55890	770.383	15.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			46.35660	39.017	21.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,169.45660	2,260.917	21.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			323.94140	275.413	14.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			437.04140	487.313	14.62	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			136.65200	114.627	17.23	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,049.75200	1,126.527	17.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			46.71860	39.315	21.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,159.81860	2,251.215	21.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,078.11380	984.486	13.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			41.21380	46.386	13.03	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			741.53850	659.695	13.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			104.63850	121.595	13.01	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,936.00300	2,021.458	19.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			862.94380	794.920	13.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			242.44380	274.320	13.41	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			238.85560	220.138	18.66	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,618.35560	1,699.538	18.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			198.56880	183.916	19.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,918.06880	2,003.316	19.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			197.53340	182.983	19.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,927.03340	2,012.383	19.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			196.50300	182.058	19.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			815.95920	873.519	15.80	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,663.29460	1,740.446	18.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,820.60900	2,725.657	15.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			22.40900	27.457	15.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,019.82080	957.743	13.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			321.62080	359.543	13.49	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			664.15920	621.719	15.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,671.70500	1,748.897	18.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			244.90220	240.239	22.35	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,996.70220	3,092.039	22.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			413.09410	390.111	18.64	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,654.89410	1,731.910	18.64	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			411.49460	388.646	18.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			409.90500	387.097	18.69	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			871.35350	824.308	15.76	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			864.45350	918.008	15.76	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			867.95090	821.121	15.78	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			871.05090	924.821	15.78	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			874.54820	827.514	15.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			857.64820	911.214	15.74	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,051.32030	1,015.570	17.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,488.52030	1,535.270	17.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,056.85250	1,020.861	17.49	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,474.05250	1,520.561	17.49	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,054.07690	1,018.206	17.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,481.27690	1,527.906	17.51	0.00	0	0
Total € / R Option											0.00	0	139,458
Total € / R											214,761,724.30	16,003	314,779
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.41680		9.46060			18,833,600.00	2,000	15,113
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.52100		9.56440			0.00	0	817
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.62440		9.66640			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.74360		9.78350			0.00	0	0
Total AU\$ / R Future											18,833,600.00	2,000	15,930
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			842.86210	794.326	13.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			32.26210	27.526	13.71	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			555.45550	510.592	14.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			94.85550	93.792	14.11	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			72.47140	56.874	16.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			861.87140	890.074	16.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			71.21510	55.819	16.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			870.61510	899.019	16.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,075.61810	1,026.900	13.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			15.01810	10.100	13.80	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			260.43440	225.336	14.63	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			299.83440	308.536	14.63	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			203.73190	172.795	15.01	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			393.13190	405.995	15.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			73.74970	57.948	16.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			853.14970	881.148	16.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			451.39280	407.967	14.21	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			140.79280	141.167	14.21	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			947.54070	973.675	16.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			170.17370	153.049	16.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			955.77370	982.049	16.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			168.42670	151.440	16.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			964.02670	990.440	16.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			171.94070	154.675	16.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,426.66220	2,384.608	16.64	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.26220	10.208	16.64	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,377.08900	2,335.081	16.41	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.68900	10.681	16.41	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,327.53450	2,285.577	16.18	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.13450	11.177	16.18	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			691.12570	663.135	13.83	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			397.62570	409.535	13.83	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			686.35040	658.475	13.86	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			402.85040	414.875	13.86	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			681.60870	653.852	13.88	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			408.10870	420.252	13.88	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											18,833,600.00	2,000	17,136
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.68430		9.76350			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.83110		9.91040			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			421.47810	465.419	14.44	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			180.97660	144.803	14.38	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			407.47660	450.503	14.38	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			177.95250	142.238	14.41	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			414.45250	457.938	14.41	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			174.97810	139.719	14.44	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			516.36570	461.325	13.40	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			255.96570	280.225	13.40	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			510.96320	456.274	13.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			260.56320	285.174	13.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			521.81130	466.423	13.39	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			251.41130	275.323	13.39	0.00	0	0
Total CAD/ R Option											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 CAD/ R								0.00	0	1,771
CHF / R On 12/06/2015 Foreign Exchange Future			12.54560		12.59840			0.00	0	7,451
CHF / R On 14/09/2015 Foreign Exchange Future			12.79670		12.85110			0.00	0	0
Total CHF / R Future								0.00	0	7,451
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			838.01170	786.818	13.57	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			79.61170	81.218	13.57	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			829.69580	778.487	13.55	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			81.29580	82.887	13.55	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			821.40920	770.186	13.53	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			83.00920	84.586	13.53	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			587.14380	560.727	15.65	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			526.04380	554.027	15.65	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			583.01570	556.816	15.67	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			531.91570	560.116	15.67	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			578.91370	553.094	15.70	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			537.81370	566.394	15.70	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			1.95010		1.98430			0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Future			1.96170		1.99550			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			1,538.60980	1,242.484	14.22	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			95.60980	141.484	14.22	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			1,453.73260	1,163.517	14.19	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			110.73260	162.517	14.19	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			1,370.68560	1,088.320	14.21	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			127.68560	187.320	14.21	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			859.63040	700.099	15.16	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			804.63040	983.099	15.16	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			815.47220	663.976	15.26	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			860.47220	1,046.976	15.26	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			775.03700	629.603	15.36	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			920.03700	1,112.603	15.36	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			1.77520		1.78800			0.00	0	138
DKK / R On 14/09/2015 Foreign Exchange Future			1.80950		1.82210			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 DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			774.29300	669.683	14.06	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			294.29300	317.683	14.06	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			713.86750	613.164	14.13	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			333.86750	361.164	14.13	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			656.62650	560.046	14.20	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			376.62650	408.046	14.20	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			383.93280	404.300	14.11	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,142.94340	1,040.116	14.18	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			421.94340	445.116	14.18	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,083.19700	983.289	14.25	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			462.19700	488.289	14.25	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,204.93280	1,099.300	14.11	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			0.13070		0.13380			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.13030		0.13190			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12990		0.13250			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			0.05430		0.05510			418,110.00	7,700	58,050
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05120		0.05210			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04970		0.05060			924,420.00	18,600	118,900
Total NGN / R Future											1,342,530.00	26,300	176,950
Total NGN / R											1,342,530.00	26,300	176,950
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.07870		1.06690			0.00	0	150
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.08030		1.06860			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08250		1.07070			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	150
Total QUANTO € / \$											0.00	0	150
RAIN	On	12/06/2015	Foreign Exchange Future			21,277.57000		21,562.12000			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			4.63540		4.69880			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	14/09/2015	Foreign Exchange Future			4.61310		4.67320			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			29.65930	18.820	13.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			320.85930	373.420	13.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			28.29760	17.903	13.34	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			329.49760	382.503	13.34	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			26.99640	17.030	13.39	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			338.19640	391.630	13.39	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			194.25620	155.578	11.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			131.05620	152.478	11.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			206.13960	165.544	11.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			122.93960	142.444	11.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			200.15070	160.143	11.96	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			126.95070	147.043	11.96	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			1.53320		1.55830			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.48160		1.50690			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											894354037.10	97,764	1,819,916
Total Options											21396701.00	50,000	1,680,629
Grand Total:											915,750,738.10	147,764	3,500,545