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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/03/2015 Foreign Exchange Future			12.13920		11.99200			21,547,080.00	1,775	0
\$ / R On 31/03/2015 Foreign Exchange Future			12.13420		11.99200			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			12.13420		11.99200			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.13410		11.99350			0.00	0	0
\$ / R On 07/04/2015 Foreign Exchange Future			12.14160		12.00100			0.00	0	0
\$ / R On 08/04/2015 Foreign Exchange Future			12.14310		12.00260			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.14460		12.00410			0.00	0	15
\$ / R On 28/04/2015 Foreign Exchange Future			12.18500		12.04530			13,805,605.00	1,133	4,899
\$ / R On 13/05/2015 Foreign Exchange Future			12.21590		12.07550			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.21990		12.07950			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.24400		12.10330			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.25810		12.11750			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.27050		12.12960			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.27680		12.13570			292,801,680.00	23,850	1,193,048
\$ / R On 26/06/2015 Foreign Exchange Future			12.30570		12.16410			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.31400		12.17230			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.37600		12.23340			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.43800		12.29450			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.46800		12.32400			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.47650		12.33240			36,393,950.50	2,917	93,479
\$ / R On 28/09/2015 Foreign Exchange Future			12.50650		12.36190			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			12.51070		12.36620			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.57240		12.42690			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.63400		12.48760			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.66270		12.51580			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.66930		12.52230			19,003,950.00	1,500	69,424
\$ / R	On	21/12/2015	Foreign Exchange Future			12.69130		12.54390			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.81010		12.66040			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.87320		12.72210			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.87990		12.72870			2,575,980.00	200	3,997
\$ / R	On	09/06/2016	Foreign Exchange Future			13.06520		12.91180			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.07360		12.92010			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.27080		13.11570			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.27910		13.12400			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.45950		13.30290			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.47000		13.31330			0.00	0	0
Total \$ / R Future											386,128,245.50	31,375	1,390,846
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,182.00000	1,329.200	20.12	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.00000	0.000	20.12	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,202.00000	1,349.200	20.12	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.00000	0.000	20.12	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,192.00000	1,339.200	20.12	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	20.12	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			6.61140	9.616	23.99	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			324.61140	185.416	23.99	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			22.94350	35.346	21.38	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			270.94350	141.146	21.38	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Call			9.66250	11.726	23.35	0.00	0	5,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Put			407.66250	267.526	23.35	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			792.42440	934.242	33.16	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			0.42440	0.042	33.16	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			226.98340	335.631	23.07	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			43.48340	11.531	23.07	0.00	0	0
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Call			135.09130	209.275	17.68	0.00	0	10,000
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Put			134.09130	67.675	17.68	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Call			262.41250	367.312	17.26	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Put			59.81250	24.212	17.26	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Call			87.60350	128.857	17.38	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Put			235.00350	135.757	17.38	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			76.84610	111.371	17.62	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			282.74610	176.771	17.62	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,247.41900	1,386.120	17.14	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			2.11900	1.120	17.14	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			903.23080	1,039.483	15.80	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			7.93080	4.483	15.80	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			235.44260	309.095	14.96	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			190.14260	124.095	14.96	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.21470	0.455	26.19	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,104.91470	2,965.455	26.19	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			395.90000	487.479	14.37	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			140.40000	91.579	14.37	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			392.12800	481.578	14.47	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			152.62800	101.678	14.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			12.22190	11.578	28.66	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,388.92190	3,247.578	28.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			973.57610	1,105.924	13.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			20.27610	11.924	13.85	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			399.42710	483.204	14.48	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			8.98010	6.027	14.32	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			196.12710	139.204	14.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			258.17100	314.373	15.28	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			364.87100	280.373	15.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,309.27480	1,448.298	14.92	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			5.97480	4.298	14.92	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,172.28010	1,310.027	14.32	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			408.07720	488.447	14.54	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			220.57720	160.347	14.54	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			251.20000	300.825	15.55	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			433.70000	342.725	15.55	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			412.93110	490.198	14.57	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			243.33110	179.698	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,395.24800	1,533.321	14.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			9.54800	6.521	14.76	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,346.36200	1,484.081	14.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			10.66200	7.281	14.58	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			99.95210	114.575	18.87	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,184.25210	1,057.774	18.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			96.95990	111.005	18.99	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,211.25990	1,084.204	18.99	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,414.83640	1,553.040	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			9.13640	6.240	14.84	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			206.21100	242.487	16.45	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			630.51100	525.687	16.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			190.02420	223.113	16.70	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			684.32420	576.313	16.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			75.35040	86.008	19.93	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,439.65040	1,309.208	19.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			280.53350	331.040	15.52	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			444.83350	354.240	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			249.06580	293.643	15.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			513.36580	416.843	15.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			78.43910	89.496	19.78	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,402.73910	1,272.696	19.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			403.79910	477.695	14.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			268.09910	200.895	14.70	0.00	0	36,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			394.05280	466.477	14.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			278.35280	209.677	14.75	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			125.74930	145.426	18.04	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			990.04930	868.626	18.04	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			518.68440	608.431	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			172.98440	121.631	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			512.68420	601.667	14.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			176.98420	124.867	14.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			221.27800	260.500	16.23	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			585.57800	483.700	16.23	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			717.66190	832.572	13.81	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			81.96190	55.772	13.81	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			642.89080	750.180	13.84	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			107.19080	73.380	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			316.07480	374.914	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			380.37480	298.114	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			798.47480	918.407	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			62.77480	41.607	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			757.58800	875.087	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			71.88800	48.287	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			506.73550	594.959	14.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			181.03550	128.159	14.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,060.89160	1,192.091	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			25.19160	15.291	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			882.91600	1,007.238	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			47.21600	30.438	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			608.33690	710.414	13.86	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			122.63690	83.614	13.86	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,172.29670	1,307.661	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			16.59670	10.861	13.91	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,153.53130	1,288.157	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			17.83130	11.357	13.84	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			733.51430	849.477	13.80	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			77.81430	52.677	13.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,079.24990	1,211.004	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			23.54990	14.204	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			840.27000	962.477	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			54.57000	35.677	13.76	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			272.59440	315.784	16.00	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			568.49440	470.084	16.00	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			29.50900	31.034	29.36	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,745.40900	3,605.334	29.36	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,378.68840	1,515.745	14.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			14.58840	10.045	14.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,051.39490	1,179.227	13.52	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	26/06/2015	Foreign Exchange Option	11.15	Put			37.29490	23.527	13.52	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			675.99710	777.506	13.69	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			133.69710	93.506	13.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,137.68450	1,263.655	13.47	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			54.28450	37.655	13.47	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			294.90050	336.473	16.85	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			771.50050	670.473	16.85	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			52.19960	58.274	29.30	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,968.79960	3,832.274	29.30	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,459.36850	1,595.433	14.30	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			25.96850	19.433	14.30	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			64.70500	75.195	29.08	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,270.20500	4,137.195	29.08	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,528.56870	1,664.531	14.09	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			34.06870	26.531	14.09	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,212.67310	1,339.256	13.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			68.17310	51.256	13.58	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			304.19460	344.047	17.59	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			979.69460	876.047	17.59	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			590.96100	665.117	15.07	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			426.96100	357.117	15.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,214.98640	1,340.388	13.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			82.58640	63.888	13.53	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			980.94620	1,093.990	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			148.54620	117.490	13.74	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,388.60870	1,522.111	13.83	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			28.10640	22.315	14.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,853.65870	1,732.126	20.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			158.72770	177.394	21.26	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,126.32770	2,000.894	21.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,798.55080	1,937.214	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			26.15080	20.713	14.48	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,760.50640	1,898.815	14.42	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,052.07870	948.950	17.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			316.30190	356.241	17.89	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,083.90190	979.741	17.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,406.75960	1,540.566	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			54.35960	44.066	13.86	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			186.05870	208.626	20.45	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			410.97470	342.655	14.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			571.00050	642.056	15.24	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			468.60050	395.556	15.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			138.24430	153.983	22.00	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,385.84430	2,257.483	22.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			324.47870	365.450	17.77	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			182.85820	147.290	13.88	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			673.72580	755.973	14.52	0.00	0	13,700

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	12.00	Put			341.32580	279.473	14.52	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			262.92050	295.429	18.77	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,330.52050	1,218.929	18.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			613.37470	689.155	14.93	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			151.22590	119.800	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			951.85570	1,063.415	13.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			159.45570	126.915	13.79	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			471.91210	531.942	16.09	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			639.51210	555.442	16.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			895.25820	1,003.790	13.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			99.56400	75.874	13.50	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			988.30130	1,101.712	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			145.90130	115.212	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			635.86070	714.091	14.77	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			383.46070	317.591	14.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			973.62590	1,086.300	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			56.20870	45.611	13.83	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,239.82340	1,367.293	13.57	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			77.42340	60.793	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			909.20910	1,018.504	13.86	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			176.80910	142.004	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,141.96400	1,262.374	13.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			80.29110	93.288	28.60	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,518.39110	4,386.788	28.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,091.15200	1,208.664	13.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			129.25200	102.164	13.60	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			313.24540	351.508	18.32	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			79.13910	64.051	13.59	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,221.34540	1,115.008	18.32	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			209.39220	234.475	20.36	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,847.49220	1,727.975	20.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,606.04900	1,742.848	14.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			44.14900	36.348	14.13	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,291.03910	1,420.551	13.59	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			422.08840	473.662	16.95	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			855.88840	762.962	16.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			325.51430	359.476	18.97	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,458.61430	1,347.075	18.97	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			103.59350	115.405	28.22	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,656.69350	4,523.005	28.22	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,679.85740	1,815.815	14.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			52.95740	43.415	14.02	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,366.25170	1,496.357	13.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			89.35170	73.957	13.55	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,435.87560	1,567.289	13.56	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			98.27560	83.289	13.56	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			334.17420	365.247	19.56	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,696.57420	1,581.247	19.56	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			105.25140	118.711	28.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,067.65140	4,934.711	28.09	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,747.22390	1,883.906	13.95	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			59.62390	49.906	13.95	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			740.14160	809.342	15.30	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			564.34160	486.642	15.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,379.26560	3,525.316	17.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.96560	6.016	17.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,329.67330	3,475.668	16.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.37330	6.368	16.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,280.10360	3,426.039	16.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,173.30630	4,047.709	27.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,565.32090	2,437.400	21.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			234.59300	252.188	22.18	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,712.29300	2,582.888	22.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			222.98290	225.883	25.17	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,500.68290	3,356.583	25.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			195.60630	217.009	27.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,352.68110	1,244.559	18.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			423.45170	461.045	18.54	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,401.15170	1,291.745	18.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			294.01360	318.366	20.69	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,141.71360	2,019.066	20.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			247.62090	266.700	21.80	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,049.70310	950.629	17.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			509.66210	556.228	17.49	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,087.36210	986.928	17.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			486.02410	530.177	17.75	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,163.72410	1,060.877	17.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			434.98110	473.859	18.39	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			373.11340	310.889	14.22	0.00	0	80,200
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			825.86690	903.517	14.70	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			453.56690	384.217	14.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			534.77230	584.094	17.22	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,012.47230	914.794	17.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			522.00310	569.929	17.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			264.32350	218.509	13.81	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,005.61710	1,104.747	13.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			283.31710	235.447	13.89	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			920.23480	1,010.173	14.14	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			347.93480	290.873	14.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			895.41340	980.189	14.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			109.00070	92.872	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,275.19230	1,390.368	13.23	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			152.89230	121.068	13.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,127.54280	1,234.434	13.58	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			215.24280	175.134	13.58	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,036.62350	1,137.809	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.80360	6.739	16.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,649.93830	1,784.896	13.72	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			77.63830	65.596	13.72	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,605.50760	1,739.722	13.66	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			83.20760	70.422	13.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,431.30070	1,562.172	13.44	0.00	0	39,671
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			338.33850	366.311	20.11	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,944.43850	1,825.011	20.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			107.47540	120.033	27.87	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,433.57540	5,298.733	27.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,808.88700	1,945.921	13.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			64.98700	54.621	13.84	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,507.84570	1,639.764	13.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			103.94570	88.464	13.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,499.23650	1,630.979	13.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			105.33650	89.679	13.50	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,280.45090	1,392.564	13.30	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			220.05090	182.464	13.30	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			306.32450	317.264	22.72	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,045.92450	2,907.164	22.72	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			881.48540	952.732	15.58	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			689.38540	609.532	15.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,138.59080	1,238.950	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			359.89080	309.050	13.92	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,090.72630	1,187.557	14.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			402.02630	347.657	14.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,085.55480	1,181.995	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,578.19230	7,433.495	27.49	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,785.62820	1,921.906	13.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			106.92820	92.006	13.33	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,223.70180	1,330.014	13.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			295.00180	250.114	13.56	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,361.44560	3,217.869	23.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,206.13490	1,311.253	13.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			307.43490	261.353	13.63	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			337.90530	342.383	26.52	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,109.20530	3,962.483	26.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			76.89230	83.395	27.49	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			406.85480	352.095	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,080.41180	1,176.459	14.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			411.71180	356.558	14.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			423.17290	455.358	20.68	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,284.47290	2,165.458	20.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			340.14560	347.769	23.61	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			837.45540	898.850	17.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,215.65540	1,123.650	17.54	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			834.68670	895.834	17.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,222.88670	1,130.634	17.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			831.92690	892.834	17.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,230.12690	1,137.634	17.58	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			845.58240	907.231	17.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,215.48240	1,123.631	17.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			842.80130	904.209	17.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,222.70130	1,130.609	17.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			840.02890	901.196	17.57	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,229.92890	1,137.596	17.57	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,036.72260	1,103.773	17.39	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,211.02260	1,122.973	17.39	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,033.64910	1,100.451	17.41	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,217.94910	1,129.651	17.41	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,030.58980	1,097.151	17.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,224.88980	1,136.351	17.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,044.71390	1,111.561	17.38	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,210.71390	1,122.461	17.38	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,041.62820	1,108.753	17.40	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,217.62820	1,129.653	17.40	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,038.55670	1,105.441	17.42	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,224.55670	1,136.341	17.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,425.04970	1,505.021	15.36	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			762.14970	685.521	15.36	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,421.38320	1,501.038	15.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			768.48320	691.538	15.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,417.60580	1,497.070	15.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			774.70580	697.569	15.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,226.25090	1,288.436	17.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,202.95090	1,108.436	17.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,223.62130	1,285.524	17.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,210.32130	1,115.524	17.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,220.32530	1,282.634	17.15	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,217.02530	1,122.634	17.15	0.00	0	0
Total \$ / R Option											0.00	0	1,532,021
Total \$ / R											386,128,245.50	31,375	2,922,867
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.27680		12.13570			331,473.60	27	733
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.47650		12.33240			124,765.00	10	108
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.66930		12.52230			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.87990		12.72870			0.00	0	27
Total \$ / R MAXI Future											456,238.60	37	868
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			89,154.26830	101,626.768	13.74	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	11.29	Put			4,584.26830	2,946.768	13.74	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			88,291.59710	100,723.761	13.74	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			4,721.59710	3,043.761	13.74	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			87,432.10830	99,823.296	13.74	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			4,862.10830	3,143.296	13.74	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			83,416.96000	93,921.012	13.98	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			21,176.96000	17,271.012	13.98	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			84,750.52750	95,332.656	13.96	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			20,510.52750	16,682.656	13.96	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			84,082.16550	94,625.028	13.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			20,842.16550	16,975.028	13.97	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			96,942.42020	106,608.788	13.99	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			30,712.42020	25,678.788	13.99	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			98,136.69080	107,885.383	13.96	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			29,906.69080	24,955.383	13.96	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			97,538.02300	107,245.552	13.97	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			30,308.02300	25,315.551	13.97	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			60,497.80080	53,069.032	15.13	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			92,988.22480	100,640.045	15.16	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			61,118.22480	53,650.045	15.16	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			93,750.40250	101,480.720	15.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			59,880.40250	52,490.720	15.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			93,367.80080	101,059.032	15.13	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										456,238.60	37	868
£ / R	On	12/06/2015	Foreign Exchange Future		18.17390		18.08600			208,509,154.70	11,473	31,600
£ / R	On	14/09/2015	Foreign Exchange Future		18.45960		18.36980			461,490.00	25	935
£ / R	On	11/12/2015	Foreign Exchange Future		18.74180		18.64970			0.00	0	5
£ / R	On	14/03/2016	Foreign Exchange Future		19.05600		18.96050			0.00	0	0
Total £ / R Future										208,970,644.70	11,498	32,540
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put		1,996.15230	1,907.865	17.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put		994.09810	915.576	15.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call		237.93010	247.138	15.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put		1,001.93010	923.238	15.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call		235.78220	244.824	15.55	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put		1,009.78220	930.924	15.55	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call		82.15230	81.765	17.51	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call		1,181.81170	1,252.323	13.78	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put		95.81170	78.423	13.78	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call		240.09810	249.476	15.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call		550.19640	577.288	15.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put		1,140.39640	1,077.688	15.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		7,390.03400	7,479.798	22.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.23400	0.198	22.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			555.80120	583.220	15.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,126.00120	1,063.620	15.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			552.98810	580.245	15.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,133.18810	1,070.645	15.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,015.65330	1,068.380	15.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			870.04730	830.833	15.23	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			875.95330	836.580	15.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,316.17160	1,379.450	14.32	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			536.47160	507.650	14.32	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,023.85920	1,076.905	15.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			864.15920	825.105	15.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,019.74730	1,072.633	15.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,082.68960	1,138.410	16.20	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,322.18960	1,282.410	16.20	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,079.50070	1,135.074	16.21	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,329.00070	1,289.074	16.21	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,085.89150	1,141.759	16.18	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,315.39150	1,275.759	16.18	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											208,970,644.70	11,498	67,370
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10242		0.10199			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10424		0.10379			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10604		0.10573			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,205.60740	1,248.094	14.73	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			7.00740	6.194	14.73	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			386.68500	408.864	14.90	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			188.08500	166.964	14.90	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			90.31780	93.163	18.29	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			891.71780	851.263	18.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,408.58340	1,449.631	14.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			29.58340	25.431	14.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			635.54000	660.645	15.00	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			256.54000	236.445	15.00	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			268.49130	277.722	17.79	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			889.49130	853.522	17.79	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,625.65920	1,653.011	14.51	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			52.15920	48.511	14.51	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			858.48940	875.580	15.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			284.98940	271.080	15.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			447.59730	454.017	17.53	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			874.09730	849.517	17.53	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 Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.28440		13.18400			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.31120		13.21040			1,251,252.80	94	154,890
€ / R	On	14/09/2015	Foreign Exchange Future			13.54810		13.44490			0.00	0	11,148
€ / R	On	11/12/2015	Foreign Exchange Future			13.78300		13.67710			0.00	0	10,150
€ / R	On	14/03/2016	Foreign Exchange Future			14.04720		13.93820			0.00	0	500
€ / R	On	19/09/2016	Foreign Exchange Future			14.57700		14.46710			0.00	0	0
Total € / R Future											1,251,252.80	94	176,688
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			71.85240	77.795	17.13	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,177.85240	1,083.395	17.13	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			71.02180	76.846	17.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,187.02180	1,092.446	17.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			70.20290	75.912	17.20	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,196.20290	1,101.512	17.20	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			62.62010	67.273	17.56	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,288.62010	1,192.873	17.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			34.12160	34.493	20.44	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,173.72160	2,073.293	20.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			33.00350	33.262	20.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,212.60350	2,112.062	20.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			240.86630	268.835	14.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			510.46630	437.635	14.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			167.01430	184.805	15.35	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			736.61430	653.605	15.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			32.46290	32.668	20.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,232.06290	2,131.468	20.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			265.80560	297.150	14.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			455.40560	385.950	14.16	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			103.81090	112.278	16.73	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,093.41090	1,001.078	16.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			32.73170	32.964	20.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,222.33170	2,121.764	20.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			997.92710	1,086.258	12.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			37.52710	25.058	12.86	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			664.90520	736.421	12.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			104.50520	75.221	12.67	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,985.58760	1,890.237	19.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			795.54070	858.290	12.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			250.64070	210.190	12.97	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			207.90810	219.573	18.12	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,663.00810	1,571.473	18.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			172.30370	180.337	18.96	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	15.24	Put			1,967.40370	1,872.237	18.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			171.39340	179.332	18.98	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,976.49340	1,881.232	18.98	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			170.48760	178.337	19.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			830.02150	762.490	15.20	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,694.06220	1,604.333	17.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,750.91150	2,848.190	14.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			23.81150	15.190	14.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			954.04760	1,017.624	12.92	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			326.94760	284.624	12.92	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			607.12150	645.490	15.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,702.60500	1,612.729	17.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			221.68070	221.705	21.36	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,044.58070	2,938.705	21.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			372.62900	388.951	17.95	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,685.52900	1,595.951	17.95	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			371.16220	387.333	17.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			369.70500	385.729	17.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			808.30770	857.878	15.24	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			870.10770	810.678	15.24	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			805.05610	854.619	15.27	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			876.85610	817.419	15.27	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			811.57860	861.156	15.21	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			863.37860	803.956	15.21	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			991.61540	1,033.465	17.01	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,484.51540	1,416.465	17.01	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			996.95900	1,039.179	16.97	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,469.85900	1,402.179	16.97	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			994.27770	1,036.316	16.99	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,477.17770	1,409.316	16.99	0.00	0	0
Total € / R Option											0.00	0	139,458
Total € / R											1,251,252.80	94	316,146
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.34490		9.40410			0.00	0	15,133
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.45290		9.51100			0.00	0	1,067
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.56310		9.62000			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.68780		9.74220			0.00	0	0
Total AU\$ / R Future											0.00	0	16,200
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			775.34110	721.734	13.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			21.24110	26.833	13.56	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			480.95100	437.793	13.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			76.85100	92.893	13.63	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			41.46700	35.740	16.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			887.36700	940.840	16.32	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	10.26	Call			40.59730	34.982	16.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			896.49730	950.082	16.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,011.84390	953.708	13.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			7.74390	8.808	13.55	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			194.29120	172.038	14.28	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			290.19120	327.138	14.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			144.60990	127.236	14.71	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			390.50990	432.336	14.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			42.35460	36.514	16.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			878.25460	931.614	16.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			376.13170	338.555	13.73	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			122.03170	143.655	13.73	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			962.58060	1,011.627	16.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			132.06450	123.132	16.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			971.06450	1,020.232	16.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			130.56540	121.757	16.13	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			979.56540	1,028.857	16.13	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			133.58060	124.527	16.08	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,378.52200	2,322.221	16.36	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			8.52200	9.121	16.36	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,328.97500	2,272.694	16.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			8.97500	9.594	16.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,279.45350	2,223.192	15.91	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			9.45350	10.092	15.91	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			636.62960	611.408	13.53	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			384.42960	413.608	13.53	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			631.89350	606.848	13.55	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			389.69350	419.048	13.55	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			627.19640	602.326	13.57	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			394.99640	424.526	13.57	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,406
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.66040		9.69740			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.80660		9.84370			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			440.56280	461.553	14.08	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			132.95760	116.517	14.01	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			425.55760	446.117	14.01	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			130.43670	114.212	14.04	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			433.03670	453.812	14.04	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			127.96280	111.953	14.08	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			450.00070	430.196	13.16	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			256.30070	273.596	13.16	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
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			444.82210	425.187	13.18	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			261.12210	278.587	13.18	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			455.22850	435.250	13.14	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			251.52850	268.650	13.14	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			12.72630		12.66340			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.98900		12.92210			0.00	0	611
Total CHF / R Future											0.00	0	8,069
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			881.63640	935.079	14.02	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			58.23640	48.779	14.02	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			872.89770	926.159	14.00	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			59.49770	49.859	14.00	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			864.18320	917.259	13.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			60.78320	50.959	13.98	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			602.39620	635.394	15.20	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			470.29620	436.394	15.20	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			598.05310	630.818	15.22	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			475.95310	441.818	15.22	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			593.74510	626.279	15.24	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			481.64510	447.279	15.24	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,069
CNH / R	On	12/06/2015	Foreign Exchange Future			1.96170		1.93490			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.97370		1.94710			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,101.89210	1,317.642	14.19	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			152.89210	100.642	14.19	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,025.23720	1,234.646	14.16	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			176.23720	117.646	14.16	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			953.01890	1,154.758	14.17	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			204.01890	137.758	14.17	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			612.52460	724.431	14.98	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,041.52460	887.431	14.98	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			579.43540	686.161	15.09	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,108.43540	949.161	15.09	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			548.06370	649.763	15.19	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,177.06370	1,012.763	15.19	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Future			1.78650		1.77440			0.00	0	138
DKK / R On 14/09/2015 Foreign Exchange Future			1.82060		1.80820			0.00	0	0
Total DKK / R Future								0.00	0	138
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Call			611.79250	689.774	13.16	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Put			267.79250	224.773	13.16	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Call			551.39540	626.527	13.19	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Put			307.39540	261.527	13.19	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Call			499.83330	567.007	13.23	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Put			355.83330	302.007	13.23	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Call			1,053.91020	1,131.875	13.52	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Put			371.91020	325.875	13.52	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Call			993.66000	1,067.881	13.57	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Put			411.66000	361.881	13.57	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Call			935.87920	1,006.317	13.62	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Put			453.87920	400.317	13.62	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			0.13090		0.12960			0.00	0	10
KES / R On 14/09/2015 Foreign Exchange Future			0.13170		0.12940			0.00	0	0
KES / R On 11/12/2015 Foreign Exchange Future			0.13000		0.13050			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			0.05620		0.05450			0.00	0	99,150
NGN / R On 14/09/2015 Foreign Exchange Future			0.05210		0.05130			0.00	0	0
NGN / R On 11/12/2015 Foreign Exchange Future			0.05070		0.04980			0.00	0	164,080
Total NGN / R Future								0.00	0	263,230
Total NGN / R								0.00	0	263,230
QUANTO € On 12/06/2015 Foreign Exchange Future			1.08430		1.08860			0.00	0	250
QUANTO € On 14/09/2015 Foreign Exchange Future			1.08590		1.09020			0.00	0	0
QUANTO € On 11/12/2015 Foreign Exchange Future			1.08790		1.09220			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	250
Total QUANTO € / \$								0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On	12/06/2015	Foreign Exchange Future			21,420.63000		21,219.97000			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			4.63230		4.57340			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.60400		4.54840			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			10.63310	14.599	13.25	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			427.23310	372.299	13.25	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			10.01890	13.729	13.28	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			436.61890	381.429	13.28	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			9.58590	12.906	13.31	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			446.18590	390.606	13.31	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			122.48360	146.695	12.01	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			184.08360	152.695	12.01	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			130.38050	156.360	12.00	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			171.98050	142.360	12.00	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			126.38120	151.136	11.98	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			177.98120	147.136	11.98	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			1.56820		1.55140			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.52420		1.50220			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											596806381.60	43,004	1,906,514
Total Options											0.00	0	1,707,515
Grand Total:											596,806,381.60	43,004	3,614,029