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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 02/04/2015 Foreign Exchange Future			11.94880		12.00720			29,872,000.00	2,500	0
\$ / R On 07/04/2015 Foreign Exchange Future			11.96840		12.00720			0.00	0	0
\$ / R On 08/04/2015 Foreign Exchange Future			11.96850		11.99930			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			11.97020		12.00130			0.00	0	15
\$ / R On 14/04/2015 Foreign Exchange Future			11.97870		12.01120			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.00540		12.03820			0.00	0	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.00730		12.04020			0.00	0	758
\$ / R On 06/05/2015 Foreign Exchange Future			12.02070		12.01820			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.03440		12.06740			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.03830		12.07130			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.06190		12.09480			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.07570		12.10850			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.08750		12.12030			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.09360		12.12650			428,851,149.60	35,461	1,171,898
\$ / R On 26/06/2015 Foreign Exchange Future			12.12210		12.15510			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.13020		12.16330			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.14240		12.13890			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.19010		12.22350			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.25040		12.28390			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.25870		12.30500			3,677,610.00	300	300
\$ / R On 10/09/2015 Foreign Exchange Future			12.27950		12.31300			0.00	0	285

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			12.28780		12.32140			3,379,145.00	275	90,722
\$ / R	On	28/09/2015	Foreign Exchange Future			12.31700		12.35050			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.32110		12.35470			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.38040		12.41440			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.44010		12.47460			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.46780		12.50250			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.47420		12.50900			311,855.00	25	67,587
\$ / R	On	21/12/2015	Foreign Exchange Future			12.49550		12.53040			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.61020		12.64590			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.67120		12.70720			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.67780		12.71380			0.00	0	3,773
\$ / R	On	09/06/2016	Foreign Exchange Future			12.86170		12.89900			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.87000		12.90740			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.06620		13.10520			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.07460		13.11360			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.25410		13.29460			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.26450		13.30510			0.00	0	0
<b>Total \$ / R Future</b>											<b>466,091,759.60</b>	<b>38,561</b>	<b>1,365,514</b>
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			201.06670	138.800	32.53	0.00	0	0
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			3.86670	0.000	32.53	0.00	0	0
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Call			105.43600	88.538	18.51	0.00	0	10,000
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Put			98.23600	120.138	18.51	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Call			61.28920	49.356	19.24	493,564.00	10,000	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Put			211.98920	230.856	19.24	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Call			242.65230	214.737	18.21	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Put			43.35230	46.237	18.21	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			53.71820	42.630	19.23	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			262.41820	282.430	19.23	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Call			71.65260	59.714	17.92	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Put			300.45260	321.014	17.92	0.00	0	500
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,240.39160	1,207.426	17.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			2.19160	2.026	17.36	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			895.63870	862.264	15.42	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			7.43870	6.864	15.42	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			221.91850	199.689	15.41	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			183.71850	194.289	15.41	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.41390	0.441	29.31	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,112.21390	3,145.042	29.31	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			82.97520	72.984	17.74	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			512.77520	535.684	17.74	0.00	0	500
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			0.00000	435.232	14.34	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			0.00000	74.532	14.34	819,854.20	11,000	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			0.00000	69.959	18.02	769,545.70	11,000	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			0.00000	669.259	18.02	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			383.20650	357.599	14.74	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	On	13/05/2015	Foreign Exchange Option	11.82	Put			135.80650	143.199	14.74	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			379.50830	354.449	14.84	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			148.20830	156.150	14.84	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			9.47660	9.148	30.01	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,394.67660	3,427.248	30.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			963.80160	931.358	13.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			19.00160	19.458	13.78	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			387.96560	364.154	14.86	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			8.17220	8.373	13.82	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			193.16560	202.255	14.86	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			246.84100	229.813	15.86	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			362.04100	377.913	15.86	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,300.17400	1,266.859	14.06	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			5.37400	4.959	14.06	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,162.97220	1,130.273	13.82	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			396.06680	373.190	14.93	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			217.56680	227.490	14.93	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			239.37670	223.475	16.14	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			430.87670	447.774	16.14	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			400.74730	378.810	15.02	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			240.44730	251.310	15.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,336.41040	1,303.016	14.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			9.91040	9.416	14.04	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			71.49460	66.501	20.47	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,404.99460	1,432.901	20.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,404.95420	1,371.572	14.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			8.45420	7.972	14.29	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			117.03330	109.346	18.76	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			990.53330	1,015.746	18.76	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			92.11680	86.005	19.61	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,185.61680	1,212.404	19.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,385.34650	1,351.960	14.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			8.84650	8.360	14.22	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			210.69340	197.572	16.89	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			584.19340	603.972	16.89	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			195.80950	183.448	17.11	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			629.30950	649.848	17.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			68.54590	63.745	20.61	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,442.04590	1,470.145	20.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			304.81010	287.378	15.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			378.31010	393.778	15.81	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			269.44230	253.534	16.17	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			442.94230	459.934	16.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			89.24060	83.314	19.72	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,212.74060	1,239.714	19.72	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			392.35540	370.836	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			265.85540	277.236	15.19	554,472.00	2,000	34,600

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	12.02	Call			382.61500	361.403	15.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			276.11500	287.803	15.24	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			179.85300	168.332	17.36	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			683.35300	704.732	17.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			507.35720	482.671	14.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			170.85720	179.071	14.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			501.34430	476.803	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			174.84430	183.203	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			238.20570	223.739	16.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			511.70570	530.139	16.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			706.79530	676.672	13.86	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			80.29530	83.072	13.86	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			631.91070	604.621	14.12	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			105.41070	111.021	14.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			0.00000	313.702	15.56	4,705,525.50	15,000	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			0.00000	350.102	15.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			787.65230	756.881	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			61.15230	63.281	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			746.73490	716.269	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			70.23490	72.669	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			495.38390	470.990	14.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			178.88390	187.390	14.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,050.49620	1,018.465	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			23.99620	24.865	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			872.19690	840.904	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			45.69690	47.304	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			597.24770	570.607	14.26	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			120.74770	127.007	14.26	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,162.12590	1,129.807	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			15.62590	16.207	13.70	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,143.32340	1,111.046	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			16.82340	17.446	13.70	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			722.64980	692.383	13.85	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			76.14980	78.783	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,068.89170	1,036.806	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			22.39170	23.206	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			829.49200	798.446	13.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			52.99200	54.846	13.81	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			263.56820	249.566	16.73	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			568.46820	587.466	16.73	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			26.00950	23.953	29.94	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,750.90950	3,781.853	29.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,368.78080	1,335.356	13.89	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			13.68080	13.256	13.89	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,041.02210	1,009.596	13.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			35.92210	37.496	13.68	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			665.45200	639.163	14.13	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	30/06/2015	Foreign Exchange Option	11.63	Put			132.15200	138.963	14.13	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			0.00000	390.383	15.56	2,147,106.50	5,500	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			0.00000	377.983	15.56	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,128.08030	1,096.677	13.67	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			54.58030	56.577	13.67	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			289.18040	276.903	17.50	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			775.68040	796.803	17.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			46.73750	43.675	29.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,973.23750	4,003.575	29.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,448.62610	1,415.653	14.01	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			25.12610	25.553	14.01	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			61.84640	58.056	29.00	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,277.94640	4,307.656	29.00	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,518.33850	1,485.703	13.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			34.43850	35.303	13.94	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,203.60340	1,172.365	13.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			69.70340	71.965	13.69	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			300.57370	289.724	18.18	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			986.67370	1,009.324	18.18	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			0.00000	487.106	16.11	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			0.00000	528.406	16.11	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			587.83880	569.203	15.67	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			434.83880	449.703	15.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,232.26110	1,201.334	13.68	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			80.86110	83.534	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,207.52820	1,176.869	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			86.12820	89.070	13.71	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			981.79440	954.410	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			26.31220	26.699	14.28	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,749.71220	1,716.565	14.22	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			28.31220	28.765	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			55.24420	56.692	13.65	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			135.51440	130.810	22.52	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,394.11440	2,423.010	22.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			260.10250	251.344	19.32	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,338.70250	1,363.544	19.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,787.71220	1,754.499	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,861.70650	1,889.001	20.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			155.89820	150.500	21.77	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,134.49820	2,162.700	21.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			321.67040	311.084	18.33	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,060.27040	1,083.284	18.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,396.64420	1,364.492	13.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,068.20060	1,091.276	18.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			313.49360	303.147	18.44	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,092.09360	1,115.347	18.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			611.10440	592.082	15.56	0.00	0	1,237

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	12.13	Put			419.70440	434.282	15.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			183.10650	176.801	20.96	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			477.29670	493.064	15.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			469.40220	454.378	16.67	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			648.00220	666.578	16.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			889.13020	863.566	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			187.73020	195.766	14.16	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			319.60060	309.076	18.36	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			350.01120	363.002	15.16	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			633.58570	613.961	15.41	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			392.18570	406.161	15.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			967.18010	940.061	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			155.78010	162.260	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			568.69670	550.864	15.87	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			164.09890	170.990	14.07	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			903.02190	877.165	14.13	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			181.62190	189.365	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,134.81520	1,105.046	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			103.41520	107.246	13.81	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			671.41120	650.802	15.16	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			150.39440	156.610	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			974.47120	947.219	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			153.07120	159.419	14.03	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,378.54320	1,346.467	13.62	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			57.14320	58.667	13.62	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			945.49890	918.790	14.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			77.32050	73.465	28.47	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,526.82050	4,556.465	28.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,085.15270	1,056.728	13.90	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			134.65270	139.728	13.90	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			310.90650	301.376	18.86	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			82.63570	86.038	13.64	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,230.40650	1,254.376	18.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			206.64180	200.058	20.84	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,856.14180	1,883.058	20.84	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,596.36340	1,563.222	13.93	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			45.86340	46.222	13.93	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,283.13570	1,253.038	13.64	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			420.06690	407.476	17.52	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			865.36690	886.376	17.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			322.15130	312.979	19.49	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,467.75130	1,492.579	19.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			95.86530	92.310	28.06	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,661.46530	4,691.910	28.06	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,668.84760	1,636.598	13.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			54.44760	56.198	13.95	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,356.07410	1,325.446	13.49	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	11.15	Put			91.67410	95.046	13.49	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,425.11200	1,395.200	13.49	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			100.51200	105.100	13.49	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			329.50230	320.235	20.03	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,704.90230	1,730.135	20.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			100.15760	96.063	27.94	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,075.55760	5,105.963	27.94	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,735.73470	1,703.811	13.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			61.13470	63.711	13.89	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			735.37560	719.256	15.97	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			572.87560	591.456	15.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,365.93620	3,330.909	16.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.93620	6.709	16.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,316.35350	3,281.335	16.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.35350	7.135	16.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,266.79500	3,231.786	16.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,508.07550	3,538.380	26.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			189.62240	180.733	27.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,180.62240	4,206.533	27.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			242.70130	235.247	22.24	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,573.70130	2,601.047	22.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,693.02100	2,721.665	22.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			229.67160	225.116	22.71	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,720.67160	2,750.916	22.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			430.09430	418.716	18.89	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,361.09430	1,384.516	18.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			217.07550	212.580	26.06	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,409.55120	1,433.231	19.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			289.08260	280.524	21.13	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,150.08260	2,176.324	21.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			517.17450	504.228	17.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,058.17450	1,080.028	17.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			232.02100	225.865	22.58	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,095.82170	1,117.772	18.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			481.16910	468.661	18.28	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,172.16910	1,194.461	18.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			890.49110	871.951	14.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			381.49110	397.751	14.91	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			418.55120	407.431	19.05	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			462.05910	479.440	15.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			529.95350	516.749	17.76	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,020.95350	1,042.549	17.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			999.99780	977.051	14.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			290.99780	302.852	14.36	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			504.82170	491.972	18.02	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			331.84740	347.284	14.60	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			915.25140	896.303	14.75	0.00	0	2,114

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	11.95	Put			356.25140	372.103	14.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,267.27600	1,241.043	13.72	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			158.27600	166.843	13.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			821.05910	803.640	15.38	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			221.83840	232.142	14.06	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,030.71920	1,007.369	14.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			271.71920	283.169	14.28	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,639.55380	1,607.466	13.67	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			80.55380	83.266	13.67	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			940.84740	921.484	14.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.79500	7.586	16.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,595.36080	1,563.443	13.61	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			86.36080	89.243	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,422.23410	1,391.082	13.39	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			113.23410	116.882	13.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,120.83840	1,096.342	14.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			333.11080	323.453	20.55	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,952.71080	1,977.953	20.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			103.40000	97.459	27.70	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,443.00000	5,471.959	27.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,797.65950	1,765.316	13.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			67.25950	69.816	13.82	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,498.24430	1,467.177	13.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			107.84430	111.677	13.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,489.69100	1,458.669	13.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			109.29100	113.169	13.47	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,275.97870	1,251.226	13.80	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			230.07870	241.026	13.80	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			301.39660	299.852	23.58	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,055.49660	3,089.652	23.58	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			881.20550	864.837	16.25	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			704.00550	723.637	16.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,084.58090	1,064.341	14.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			420.78090	436.541	14.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			338.84470	331.370	24.47	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,375.04470	3,403.570	24.47	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,137.67680	1,116.030	14.47	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			321.37980	334.060	14.18	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			335.23070	327.859	27.38	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,121.43070	4,150.059	27.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,776.48420	1,744.552	13.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			112.68420	116.752	13.41	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			426.02750	441.848	14.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			419.93500	410.838	21.11	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,296.13500	2,323.038	21.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,222.71350	1,198.980	14.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			308.91350	321.180	14.10	0.00	0	1,000



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,205.17980	1,181.860	14.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			373.87680	388.230	14.47	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,089.75300	1,069.373	14.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			415.95300	431.573	14.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			70.62760	68.607	27.38	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,586.82760	7,620.807	27.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,079.82750	1,059.649	14.74	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			840.26070	823.186	18.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,231.26070	1,251.486	18.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			837.47320	820.455	18.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,238.47320	1,258.755	18.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			834.70560	817.743	18.06	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,245.70560	1,266.043	18.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			842.97600	825.804	18.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,245.57600	1,265.804	18.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			848.55640	831.271	18.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,231.15640	1,251.271	18.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			845.75620	828.528	18.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,238.35620	1,258.528	18.03	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,044.34390	1,023.068	17.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,229.14390	1,246.868	17.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,041.25510	1,020.029	17.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,236.05510	1,253.829	17.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,038.18020	1,017.004	17.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,242.98020	1,260.804	17.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,046.28010	1,025.070	17.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,242.68010	1,260.470	17.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,052.46200	1,031.159	17.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,228.86200	1,246.559	17.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,049.36730	1,028.108	17.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,235.76730	1,253.508	17.87	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,438.98880	1,416.933	16.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			784.38880	802.833	16.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,435.32840	1,413.134	16.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			790.72840	809.034	16.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,431.52420	1,409.348	16.13	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			796.92420	815.248	16.13	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,232.16260	1,207.629	17.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,237.06260	1,253.129	17.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,238.13770	1,214.185	17.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,223.03770	1,239.685	17.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,235.46810	1,210.900	17.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,230.36810	1,246.400	17.73	0.00	0	0
<b>Total \$ / R Option</b>											<b>9,490,067.90</b>	<b>54,500</b>	<b>1,530,467</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R</b>											<b>475,581,827.50</b>	<b>93,061</b>	<b>2,895,981</b>
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			12.09360			12.12650			338,620.80	28	743
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.28780			12.32140			98,302.40	8	98
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.47420			12.50900			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.67780			12.71380			0.00	0	27
<b>Total \$ / R MAXI Future</b>											<b>436,923.20</b>	<b>36</b>	<b>868</b>
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				87,219.68630	84,090.388	13.79	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				4,569.68630	4,730.388	13.79	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				86,358.96950	83,234.406	13.80	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				4,708.96950	4,874.406	13.80	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				88,083.63100	84,949.706	13.79	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				4,433.63100	4,589.706	13.79	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				84,156.36480	81,705.449	14.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				21,016.36480	21,925.449	14.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				83,491.88450	81,056.278	14.24	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				21,351.88450	22,276.278	14.24	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				82,889.16400	80,466.148	14.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				21,749.16400	22,686.148	14.27	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				96,414.22960	94,223.139	14.48	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				31,514.22960	32,803.140	14.48	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				97,597.06510	95,334.704	14.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				30,697.06510	31,914.704	14.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				97,003.93870	94,750.439	14.44	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				31,103.93870	32,330.439	14.44	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				62,126.17510	63,896.013	15.80	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				93,127.09940	91,300.768	15.83	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				62,747.09940	64,520.768	15.83	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				93,888.21520	92,053.214	15.77	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				61,508.21520	63,273.214	15.77	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				93,506.17510	91,676.013	15.80	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>											<b>436,923.20</b>	<b>36</b>	<b>868</b>
£ / R	On 12/06/2015	Foreign Exchange Future			17.91940			17.96050			10,196,138.60	569	28,634
£ / R	On 14/09/2015	Foreign Exchange Future			18.19690			18.23890			0.00	0	950
£ / R	On 11/12/2015	Foreign Exchange Future			18.46900			18.51260			0.00	0	5
£ / R	On 14/03/2016	Foreign Exchange Future			18.77140			18.81690			0.00	0	0
<b>Total £ / R Future</b>											<b>10,196,138.60</b>	<b>569</b>	<b>29,589</b>
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				2,115.00020	2,147.828	18.76	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				1,099.46220	1,124.892	16.87	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				217.99450	202.324	16.89	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				1,107.49450	1,132.924	16.89	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	12/06/2015	Foreign Exchange Option	18.86	Call			215.98420	200.376	16.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,115.48420	1,140.976	16.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			75.50020	67.228	18.76	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,077.33190	1,046.876	14.45	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			116.83190	127.476	14.45	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			219.96220	204.292	16.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			515.96840	500.081	16.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,237.06840	1,263.181	16.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,259.16890	7,217.189	22.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.26890	0.289	22.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			521.23810	505.283	16.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,222.33810	1,248.383	16.56	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			518.59550	502.674	16.57	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,229.69550	1,255.774	16.57	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			967.32230	948.892	15.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			958.49060	983.615	15.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			964.72230	989.892	15.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,251.82230	1,230.823	14.92	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			609.22230	631.823	14.92	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			974.98030	956.362	15.76	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			952.38030	977.362	15.76	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			971.09060	952.615	15.78	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,045.72910	1,028.827	16.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,428.82910	1,457.427	16.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,042.66920	1,025.791	16.71	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,435.76920	1,464.390	16.71	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,048.80120	1,031.876	16.68	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,421.90120	1,450.476	16.68	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>34,830</b>
<b>Total £ / R</b>											<b>10,196,138.60</b>	<b>569</b>	<b>64,419</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10107		0.10142			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10284		0.10320			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10458		0.10496			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,018</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,149.46990	1,113.513	13.87	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			7.06990	6.513	13.87	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			349.45570	327.774	15.32	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			207.05570	220.775	15.32	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			75.61040	68.987	18.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			933.21040	961.987	18.72	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,354.71100	1,321.499	14.57	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			34.31100	37.599	14.57	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			598.17150	578.804	15.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			277.77150	294.904	15.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			247.32670	239.643	18.28	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			926.92670	955.743	18.28	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,557.55750	1,523.404	14.84	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			61.25750	65.004	14.84	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			810.44670	789.097	15.57	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			314.14670	330.697	15.57	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			417.10790	406.644	18.02	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			920.80790	948.244	18.02	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>14,018</b>
€ / R	On	01/06/2015	Foreign Exchange Future			13.14480		13.03500			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.17060		13.06060			263,412.00	20	154,690
€ / R	On	14/09/2015	Foreign Exchange Future			13.40210		13.29050			0.00	0	11,148
€ / R	On	11/12/2015	Foreign Exchange Future			13.62950		13.51700			0.00	0	10,150
€ / R	On	14/03/2016	Foreign Exchange Future			13.88630		13.77200			0.00	0	1,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.41190		14.29460			0.00	0	0
<b>Total € / R Future</b>											<b>263,412.00</b>	<b>20</b>	<b>176,988</b>
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			49.78010	56.779	17.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,304.78010	1,201.979	17.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			49.17760	56.063	17.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,314.17760	1,211.263	17.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			48.58400	55.359	17.54	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,323.58400	1,220.559	17.54	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			42.83430	48.634	17.88	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,417.83430	1,313.834	17.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			22.52160	24.245	20.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,351.92160	2,243.645	20.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			124.52360	142.714	15.63	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			843.92360	752.114	15.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			22.13020	23.802	20.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,371.53020	2,263.202	20.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			23.33170	25.162	20.72	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,312.73170	2,204.562	20.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			76.02480	85.686	17.06	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,215.42480	1,115.086	17.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			22.32500	24.022	20.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,361.72500	2,253.422	20.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			182.95990	211.685	14.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			602.35990	521.085	14.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			855.60100	953.568	12.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			45.00100	32.968	12.72	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			545.57310	622.650	12.83	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	12.65	Put			134.97310	102.050	12.83	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			203.22870	235.311	14.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			542.62870	464.711	14.45	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,115.39820	2,013.654	19.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			696.48130	762.413	13.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			305.98130	260.313	13.31	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			178.11060	191.405	18.46	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,787.61060	1,689.305	18.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			147.45880	157.480	19.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,096.95880	1,995.380	19.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			146.67440	156.613	19.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,106.17440	2,004.513	19.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			145.89820	155.754	19.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			24.09410	21.563	14.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			863.86840	926.157	13.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			396.86840	346.657	13.37	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			549.36720	586.053	15.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			932.36720	856.553	15.61	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,194.49510	3,079.658	21.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			335.41460	355.044	18.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,808.41460	1,715.544	18.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			334.00470	353.600	18.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,817.00470	1,724.100	18.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,591.09410	2,701.063	14.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			332.60370	352.076	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,825.60370	1,732.576	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			211.49510	209.158	21.97	0.00	0	6,291
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			744.01080	786.956	15.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			982.01080	910.656	15.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			750.01340	793.392	15.59	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			968.01340	897.092	15.59	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			747.00320	790.162	15.61	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			975.00320	903.862	15.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			940.93300	978.244	17.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,606.33300	1,526.344	17.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			945.93660	983.527	17.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,591.33660	1,511.627	17.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			943.43270	980.880	17.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,598.83270	1,518.980	17.38	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>139,458</b>
<b>Total € / R</b>											<b>263,412.00</b>	<b>20</b>	<b>316,446</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.13360		9.20790			639,352.00	70	15,203
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.23800		9.31260			0.00	0	1,136
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.34240		9.41860			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	14/03/2016	Foreign Exchange Future			9.46170		9.53890			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>639,352.00</b>	<b>70</b>	<b>16,339</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			134.60660	164.860	14.13	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,076.13530	1,146.393	17.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			822.49360	753.828	13.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			14.59360	20.228	13.74	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			600.46040	539.419	13.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			42.56040	55.819	13.88	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			342.50660	298.460	14.13	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			534.03030	594.273	15.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			25.12690	20.885	17.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,057.22690	1,127.285	17.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			24.57520	20.434	17.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,066.67520	1,136.834	17.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			24.03530	19.993	17.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			256.69320	220.893	14.24	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			198.79320	237.293	14.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			126.32680	107.728	15.21	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			418.42680	474.128	15.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			91.93030	77.873	15.61	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			99.35970	90.780	16.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,146.75970	1,212.781	16.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			101.82050	93.040	16.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,129.22050	1,195.040	16.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			100.58220	91.903	16.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,137.98220	1,203.903	16.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,179.15290	2,102.872	15.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.55290	10.472	15.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,129.70180	2,053.383	15.40	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.10180	10.983	15.40	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,080.28140	2,003.923	15.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.68140	11.523	15.16	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			503.11590	547.620	14.34	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			537.93850	505.508	14.36	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			509.03850	553.808	14.36	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			546.12490	513.166	14.31	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			497.22490	541.466	14.31	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			542.01590	509.320	14.34	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>639,352.00</b>	<b>70</b>	<b>17,545</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.60510		9.58330			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.74830		9.72710			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
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			519.56590	500.968	14.35	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			96.75600	100.122	14.28	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			503.45600	485.022	14.28	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			94.79170	98.075	14.32	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			511.49170	492.975	14.32	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			92.86590	96.068	14.35	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			394.10220	403.514	13.34	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			307.00220	295.214	13.34	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			389.39580	398.718	13.36	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			312.29580	300.418	13.36	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			384.73930	393.972	13.38	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			317.63930	305.672	13.38	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CHF / R	On	12/06/2015	Foreign Exchange Future			12.65710		12.56680			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.91640		12.82270			0.00	0	625
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,083</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			784.36020	867.876	13.74	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			57.56020	50.776	13.74	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			775.47410	858.946	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			58.67410	51.846	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			766.60990	850.037	13.68	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			59.80990	52.937	13.68	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			543.06120	588.156	15.16	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			510.36120	461.756	15.16	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			539.01620	583.718	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			516.31620	467.318	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			535.21220	579.308	15.21	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			522.51220	472.908	15.21	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>8,083</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.93540		1.94050			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.94930		1.95370			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,143.07330	1,095.967	14.27	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			138.07330	141.967	14.27	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,064.85840	1,018.608	14.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			159.85840	164.608	14.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			990.77820	945.773	14.29	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			185.77820	191.773	14.29	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			645.20130	623.104	15.35	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,008.20130	1,030.104	15.35	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			610.49080	589.440	15.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,073.49080	1,096.440	15.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			577.53720	557.506	15.56	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,140.53720	1,164.506	15.56	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	12/06/2015	Foreign Exchange Future			1.76800		1.75350			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.80140		1.78650			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			481.54820	561.959	13.18	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			346.54820	281.959	13.18	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			429.66860	503.888	13.17	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			394.66860	323.888	13.17	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			386.29540	454.558	13.32	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			451.29540	374.558	13.32	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			454.82370	394.335	13.82	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			865.36060	949.681	13.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			500.36060	435.681	13.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			813.38270	893.511	13.95	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			548.38270	479.512	13.95	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			919.82370	1,008.335	13.82	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
KES / R	On	12/06/2015	Foreign Exchange Future			0.12910		0.12970			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12860		0.12850			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12910		0.12750			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05560		0.05650			0.00	0	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05300		0.05190			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05060		0.05100			0.00	0	164,380
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>263,830</b>



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total NGN / R</b>								<b>0.00</b>	<b>0</b>	<b>263,830</b>
QUANTO €On 12/06/2015			1.08910		1.07700			0.00	0	250
QUANTO €On 14/09/2015			1.09070		1.07870			0.00	0	0
QUANTO €On 11/12/2015			1.09260		1.08060			0.00	0	0
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>250</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>250</b>
RAIN On 12/06/2015			21,149.98000		21,120.34000			0.00	0	0
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/06/2015			4.59230		4.59500			0.00	0	0
TRY / R On 14/09/2015			4.56390		4.56720			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/06/2015	4.99	Call			10.24100	9.823	13.26	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			405.24100	407.523	13.26	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			9.59030	9.183	13.29	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			414.59030	416.883	13.29	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			8.97860	8.582	13.31	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			423.97860	426.282	13.31	0.00	0	0
TRY / R On 14/09/2015	4.61	Call			132.02220	129.773	12.33	0.00	0	0
TRY / R On 14/09/2015	4.61	Put			174.82220	175.873	12.33	0.00	0	0
TRY / R On 14/09/2015	4.59	Call			140.30500	137.939	12.27	0.00	0	0
TRY / R On 14/09/2015	4.59	Put			163.10500	164.039	12.27	0.00	0	0
TRY / R On 14/09/2015	4.60	Call			136.11220	133.804	12.30	0.00	0	0
TRY / R On 14/09/2015	4.60	Put			168.91220	169.904	12.30	0.00	0	0
<b>Total TRY / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 12/06/2015			1.54810		1.54170			0.00	0	16
ZMW / R On 14/09/2015			1.50390		1.50000			0.00	0	0
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>16</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>16</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								477627585.40	39,256	1,879,284
Total Options								9490067.90	54,500	1,705,961
Grand Total:								487,117,653.30	93,756	3,585,245