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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/03/2015 Foreign Exchange Future			11.97830		11.95700			80,314,501.50	6,705	0
\$ / R On 30/03/2015 Foreign Exchange Future			11.99200		11.95700			0.00	0	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			11.99200		11.95420			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			11.99200		11.95580			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			11.99350		11.95740			0.00	0	0
\$ / R On 07/04/2015 Foreign Exchange Future			12.00100		11.96550			0.00	0	0
\$ / R On 08/04/2015 Foreign Exchange Future			12.00260		11.96710			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.00410		11.96920			0.00	0	15
\$ / R On 28/04/2015 Foreign Exchange Future			12.04530		12.00890			13,081,195.80	1,086	3,854
\$ / R On 13/05/2015 Foreign Exchange Future			12.07550		12.03820			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.07950		12.04200			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.10330		12.06510			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.11750		12.07920			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.12960		12.09150			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.13570		12.09770			125,653,037.80	10,354	1,194,702
\$ / R On 26/06/2015 Foreign Exchange Future			12.16410		12.12630			6,203,691.00	510	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.17230		12.13450			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.23340		12.19530			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.29450		12.25620			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.32400		12.28550			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.33240		12.29390			31,632,606.00	2,565	92,879

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.36190		12.32330			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.36620		12.32750			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.42690		12.38730			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.48760		12.44710			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.51580		12.47490			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.52230		12.48130			12,522,300.00	1,000	67,924
\$ / R	On	21/12/2015	Foreign Exchange Future			12.54390		12.50270			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.66040		12.61740			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.72210		12.67820			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.72870		12.68480			7,344,459.90	577	3,797
\$ / R	On	09/06/2016	Foreign Exchange Future			12.91180		12.86730			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.92010		12.87570			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.11570		13.07140			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.12400		13.07970			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.30290		13.25880			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.31330		13.26920			0.00	0	0
Total \$ / R Future											276,751,792.00	22,797	1,390,312
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,157.00000	1,178.300	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			917.00000	938.300	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.00000	0.000	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			807.00000	828.300	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,893.00000	2,871.700	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			347.21620	368.300	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			0.21620	0.000	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			151.60310	168.300	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			4.60310	0.000	7.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.00000	0.000	7.13	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,147.01190	1,182.000	12.92	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.01190	0.000	12.92	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,167.01040	1,202.000	12.86	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.01040	0.000	12.86	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,157.01110	1,192.000	12.86	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.01110	0.000	12.86	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			9.43890	6.611	16.91	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			365.23890	324.611	16.91	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			22.22170	22.943	18.14	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			306.42170	270.943	18.14	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Call			9.76630	9.663	19.56	0.00	0	5,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Put			443.96630	407.663	19.56	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			756.39830	792.424	22.34	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			0.59830	0.424	22.34	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			197.81370	226.983	18.42	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			50.41370	43.483	18.42	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	07/04/2015	Foreign Exchange Option	12.00	Call			116.11400	135.091	16.19	0.00	0	10,000
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Put			150.61400	134.091	16.19	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Call			234.68470	262.413	16.04	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Put			67.58470	59.813	16.04	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Call			74.37120	87.604	17.16	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Put			257.27120	235.003	17.16	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			65.77540	76.846	17.45	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			306.57540	282.746	17.45	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.20150	0.215	24.55	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,141.30150	3,104.915	24.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,211.25380	1,247.419	16.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			2.35380	2.119	16.17	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			868.24040	903.231	14.79	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			9.34040	7.931	14.79	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			221.91580	235.443	14.93	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			213.01580	190.143	14.93	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			376.06050	395.900	14.47	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			157.86050	140.400	14.47	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			372.54630	392.128	14.57	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			170.54630	152.628	14.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			12.03900	12.222	29.38	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,426.93900	3,388.922	29.38	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			939.53360	973.576	13.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			24.43360	20.276	13.64	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			380.26670	399.427	14.63	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			11.25600	8.980	13.67	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			215.16670	196.127	14.63	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			245.52700	258.171	15.57	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			390.42700	364.871	15.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,272.02670	1,309.275	14.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			6.92670	5.975	14.11	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,136.35600	1,172.280	13.67	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			388.91250	408.077	14.74	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			239.71250	220.577	14.74	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			238.74720	251.200	15.92	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			459.54720	433.700	15.92	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			393.40280	412.931	14.84	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			261.90280	243.331	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,357.90220	1,395.248	14.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			10.20220	9.548	14.31	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,309.11560	1,346.362	14.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			11.41560	10.662	14.12	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			95.05060	99.952	19.31	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,217.35060	1,184.252	19.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			92.20540	96.960	19.42	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,244.50540	1,211.260	19.42	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,377.45460	1,414.836	14.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			9.75460	9.136	14.38	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			196.06290	206.211	16.86	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			658.36290	630.511	16.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			180.61610	190.024	17.11	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			712.91610	684.324	17.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			71.51660	75.350	20.32	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,473.81660	1,439.650	20.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			267.09840	280.533	15.94	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			469.39840	444.833	15.94	1,779,334.00	4,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			237.00240	249.066	16.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			539.30240	513.366	16.29	3,080,194.80	6,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			74.43980	78.439	20.18	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,436.73980	1,402.739	20.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			384.58110	403.799	15.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			286.88110	268.099	15.00	0.00	0	36,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			375.17500	394.053	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			297.47500	278.353	15.05	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			119.58940	125.749	18.48	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,021.88940	990.049	18.48	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			495.71900	518.684	14.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			188.01900	172.984	14.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			489.90360	512.684	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			192.20360	176.984	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			210.45210	221.278	16.65	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			612.75210	585.578	16.65	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			687.59210	717.662	13.77	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			89.89210	81.962	13.77	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			616.40380	642.891	13.92	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			118.70380	107.191	13.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			301.12920	316.075	15.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			403.42920	380.375	15.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			767.05020	798.475	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			69.35020	62.775	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			726.82100	757.588	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			79.12100	71.888	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			484.13940	506.736	14.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			196.43940	181.035	14.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,026.27190	1,060.892	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			28.57190	25.192	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			850.28010	882.916	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			52.58010	47.216	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			582.77440	608.337	14.05	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			135.07440	122.637	14.05	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,136.76380	1,172.297	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			19.06380	16.597	13.59	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,118.13680	1,153.531	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			20.43680	17.831	13.59	0.00	0	55,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			703.15800	733.514	13.76	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			85.45800	77.814	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,044.46470	1,079.250	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			26.76470	23.550	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			808.22130	840.270	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			60.52130	54.570	13.71	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			260.10810	272.594	16.45	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			593.80810	568.494	16.45	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			28.20220	29.509	29.69	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,781.90220	3,745.409	29.69	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,341.80440	1,378.688	14.00	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			15.50440	14.588	14.00	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,016.47240	1,051.395	13.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			40.17240	37.295	13.59	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			648.44420	675.997	13.95	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			143.94420	133.697	13.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,104.97900	1,137.684	13.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			59.67900	54.284	13.53	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			286.20640	294.900	17.16	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			800.90640	771.501	17.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			48.43520	52.200	29.29	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,003.13520	3,968.800	29.29	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,422.79770	1,459.369	14.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			27.49770	25.968	14.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			62.80430	64.705	28.79	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,306.60430	4,270.205	28.79	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,493.47190	1,528.569	13.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			37.27190	34.069	13.83	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,180.44810	1,212.673	13.53	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			74.24810	68.173	13.53	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			298.18000	304.195	17.81	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,011.98000	979.695	17.81	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			577.43190	590.961	15.29	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			451.93190	426.961	15.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,184.80090	1,214.986	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			90.90090	82.586	13.46	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			954.97080	980.946	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			161.07080	148.546	13.74	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,354.33920	1,388.609	13.52	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			30.36200	28.106	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,889.95060	1,853.659	20.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			157.06290	158.728	21.41	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,163.16290	2,126.328	21.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,762.16230	1,798.551	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			28.26230	26.151	14.22	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,724.26200	1,760.506	14.16	10,210,937.12	5,800	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,085.43560	1,052.079	17.95	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	13.10	Call			311.37020	316.302	18.07	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,117.47020	1,083.902	18.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,372.36600	1,406.760	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			58.46600	54.360	13.56	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			183.85060	186.059	20.60	1,860,587.00	10,000	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			436.28760	410.975	15.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			559.09990	571.001	15.46	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			495.19990	468.601	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			136.95430	138.244	22.16	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,423.05430	2,385.844	22.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			319.33560	324.479	17.95	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			197.21580	182.858	13.85	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			658.71260	673.726	14.75	1,953,804.82	2,900	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			364.81260	341.326	14.75	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			259.31920	262.920	18.95	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,365.41920	1,330.520	18.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			600.18760	613.375	15.15	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			163.89920	151.226	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			926.48290	951.856	13.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			172.58290	159.456	13.78	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			462.77180	471.912	16.28	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			668.87180	639.512	16.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			871.11580	895.258	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			109.07120	99.564	13.54	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			962.17530	988.301	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			158.27530	145.901	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			621.99290	635.861	14.99	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			408.09290	383.461	14.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			947.79920	973.626	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			60.43920	56.209	13.52	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,209.25910	1,239.823	13.43	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			85.35910	77.423	13.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			884.75290	909.209	13.83	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			190.85290	176.809	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,112.97120	1,141.964	13.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			78.58220	80.291	28.28	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,555.28220	4,518.391	28.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,064.14090	1,091.152	13.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			140.84090	129.252	13.59	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			309.48170	313.245	18.48	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			87.26530	79.139	13.37	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,256.18170	1,221.345	18.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			207.41920	209.392	20.48	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,884.11920	1,847.492	20.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,570.79310	1,606.049	13.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			47.49310	44.149	13.82	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,260.56530	1,291.039	13.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			415.79750	422.088	17.12	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			888.29750	855.888	17.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			322.31070	325.514	19.18	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,495.01070	1,458.614	19.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			98.54170	103.594	28.14	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,691.24170	4,656.693	28.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,644.19200	1,679.857	13.80	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			56.89200	52.957	13.80	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,333.01080	1,366.252	13.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			95.71080	89.352	13.33	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,402.30420	1,435.876	13.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			105.20420	98.276	13.31	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			331.16790	334.174	19.79	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,734.06790	1,696.574	19.79	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			103.41120	105.251	27.92	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,106.31120	5,067.651	27.92	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,711.10520	1,747.224	13.73	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			64.00520	59.624	13.73	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			729.57620	740.142	15.63	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			594.67620	564.342	15.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,338.27910	3,379.266	16.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.97910	6.966	16.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,288.71430	3,329.673	16.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.41430	7.373	16.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,239.17550	3,280.104	16.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,212.97360	4,173.306	27.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,605.02640	2,565.321	22.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			233.43130	234.593	22.45	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,752.13130	2,712.293	22.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			221.55890	222.983	25.85	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,540.25890	3,500.683	25.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			194.27360	195.606	27.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,389.53610	1,352.681	18.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			419.52220	423.452	18.81	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,438.22220	1,401.152	18.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			292.15650	294.014	20.95	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,180.85650	2,141.714	20.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			246.32640	247.621	22.07	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,084.75410	1,049.703	17.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			504.00020	509.662	17.77	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,122.70020	1,087.362	17.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			480.87530	486.024	18.03	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,199.57530	1,163.724	18.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			430.83610	434.981	18.66	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			398.51250	373.113	14.53	0.00	0	80,200
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			812.17200	825.867	15.02	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			480.87200	453.567	15.02	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	13.00	Call			528.52710	534.772	17.50	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,047.22710	1,012.472	17.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			516.05410	522.003	17.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			284.92970	264.323	13.97	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			986.35230	1,005.617	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			305.05230	283.317	14.05	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			903.94820	920.235	14.37	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			372.64820	347.935	14.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			879.81250	895.413	14.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			118.60050	109.001	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,247.29800	1,275.192	13.39	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			165.99800	152.892	13.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,104.04590	1,127.543	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			232.74590	215.243	13.74	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,016.22970	1,036.624	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.87550	7.804	16.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,615.67320	1,649.938	13.49	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			84.37320	77.638	13.49	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,571.76060	1,605.508	13.44	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			90.46060	83.208	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,399.90050	1,431.301	13.21	0.00	0	39,671
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			335.96210	338.338	20.37	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,983.26210	1,944.439	20.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			105.82300	107.475	27.75	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,473.12300	5,433.575	27.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,772.35690	1,808.887	13.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			69.65690	64.987	13.65	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,473.87470	1,507.846	13.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			111.17470	103.946	13.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,465.35130	1,499.236	13.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			112.65130	105.336	13.28	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,256.47950	1,280.451	13.41	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			239.07950	220.051	13.41	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			310.92410	306.325	23.24	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,093.52410	3,045.925	23.24	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			870.29650	881.485	15.86	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			722.09650	689.385	15.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,120.69260	1,138.591	14.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			385.89260	359.891	14.05	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,074.20120	1,090.726	14.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			429.40120	402.026	14.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,069.18760	1,085.555	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,617.95020	7,578.192	27.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,749.92200	1,785.628	13.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			115.12200	106.928	13.17	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,203.41450	1,223.702	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			318.61450	295.002	13.69	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	15.75	Put			3,406.27160	3,361.446	24.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,186.33540	1,206.135	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			331.53540	307.435	13.76	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			338.80560	337.905	27.14	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,154.00560	4,109.205	27.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			72.75020	76.892	27.54	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			434.38760	406.855	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,064.53010	1,080.412	14.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			439.73010	411.712	14.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			419.68170	423.173	20.88	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,324.88170	2,284.473	20.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			341.07160	340.146	24.20	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			828.63180	837.455	17.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,251.33180	1,215.655	17.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			825.90750	834.687	17.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,258.60750	1,222.887	17.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			823.19730	831.927	17.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,265.89730	1,230.127	17.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			836.62200	845.582	17.72	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,250.92200	1,215.482	17.72	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			833.88510	842.801	17.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,258.18510	1,222.701	17.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			831.15650	840.029	17.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,265.45650	1,229.929	17.76	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,026.01930	1,036.723	17.57	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,244.61930	1,211.023	17.57	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,022.99410	1,033.649	17.59	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,251.59410	1,217.949	17.59	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,019.98280	1,030.590	17.61	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,258.58280	1,224.890	17.61	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,034.01020	1,044.714	17.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,244.31020	1,210.714	17.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,030.96640	1,041.628	17.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,251.26640	1,217.628	17.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,027.94290	1,038.557	17.61	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,258.24290	1,224.557	17.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,415.64010	1,425.050	15.66	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			796.84010	762.150	15.66	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,411.87080	1,421.383	15.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			803.07080	768.483	15.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,408.12080	1,417.606	15.72	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			809.32080	774.706	15.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,214.98680	1,226.251	17.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,235.78680	1,202.951	17.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,211.71620	1,223.621	17.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,242.51620	1,210.321	17.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,208.46630	1,220.325	17.46	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	19/12/2016	Foreign Exchange Option	13.31	Put			1,249.26630	1,217.025	17.46	0.00	0	0
Total \$ / R Option											18,884,857.74	28,700	1,532,021
Total \$ / R											295,636,649.74	51,497	2,922,333
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.13570		12.09770			582,513.60	48	733
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.33240		12.29390			0.00	0	99
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.52230		12.48130			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.72870		12.68480			343,674.90	27	27
Total \$ / R MAXI Future											926,188.50	75	859
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			85,879.37140	89,154.268	13.69	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			5,109.37140	4,584.268	13.69	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			85,028.00700	88,291.597	13.70	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			5,258.00700	4,721.597	13.70	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			84,179.97060	87,432.108	13.70	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			5,409.97060	4,862.108	13.70	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			82,445.23020	84,750.528	13.92	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			22,055.23020	20,510.528	13.92	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			81,793.79700	84,082.166	13.93	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			22,403.79700	20,842.166	13.93	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			81,205.67890	83,416.960	13.94	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			22,815.67890	21,176.960	13.94	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			95,151.96880	96,942.420	14.14	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			33,021.96880	30,712.420	14.14	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			96,300.71720	98,136.691	14.11	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			32,170.71720	29,906.691	14.11	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			95,724.61840	97,538.023	14.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			32,594.61840	30,308.023	14.13	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			63,809.87920	60,497.801	15.39	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			91,919.30050	92,988.225	15.43	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			64,439.30050	61,118.225	15.43	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			92,663.39220	93,750.403	15.36	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			63,183.39220	59,880.403	15.36	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			92,289.87920	93,367.801	15.39	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											926,188.50	75	859
£ / R	On	12/06/2015	Foreign Exchange Future			18.08600		17.92720			90,430.00	5	28,342
£ / R	On	14/09/2015	Foreign Exchange Future			18.36980		18.20900			0.00	0	910
£ / R	On	11/12/2015	Foreign Exchange Future			18.64970		18.48480			0.00	0	5
£ / R	On	14/03/2016	Foreign Exchange Future			18.96050		18.79070			0.00	0	0
Total £ / R Future											90,430.00	5	29,257

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			2,133.19610	1,996.152	17.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,103.21490	994.098	15.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			188.58060	237.930	15.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,111.38060	1,001.930	15.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			186.68780	235.782	15.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,119.48780	1,009.782	15.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			60.39610	82.152	17.82	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,044.08550	1,181.812	13.76	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			116.88550	95.812	13.76	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			190.41490	240.098	15.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			488.66630	550.196	15.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,239.66630	1,140.396	15.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,229.26070	7,390.034	22.48	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.26070	0.234	22.48	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			493.70920	555.801	15.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,224.70920	1,126.001	15.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			491.18010	552.988	15.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,232.18010	1,133.188	15.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			932.07930	1,015.653	15.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			950.94610	870.047	15.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			957.27930	875.953	15.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,211.51790	1,316.172	14.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			596.71790	536.472	14.21	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			939.54830	1,023.859	15.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			944.74830	864.159	15.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			935.74610	1,019.747	15.12	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,012.35060	1,082.690	16.03	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,421.65060	1,322.190	16.03	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,009.40160	1,079.501	16.04	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,428.70160	1,329.001	16.04	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,015.31920	1,085.891	16.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,414.61920	1,315.391	16.01	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											90,430.00	5	64,087
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10199		0.10161			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10379		0.10340			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10573		0.10517			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,167.47910	1,205.607	14.34	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			6.77910	7.007	14.34	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			359.27600	386.685	14.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			198.57600	188.085	14.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			82.53180	90.318	18.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			921.83180	891.718	18.37	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,371.10090	1,408.583	14.19	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			30.70090	29.583	14.19	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			608.42120	635.540	15.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			268.02120	256.540	15.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			256.25670	268.491	17.87	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			915.85670	889.491	17.87	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,572.76510	1,625.659	14.51	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			55.46510	52.159	14.51	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			818.93870	858.489	15.13	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			301.63870	284.989	15.13	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			424.80750	447.597	17.63	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			907.50750	874.097	17.63	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.18400		13.19570			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.21040		13.22250			700,151.20	53	154,843
€ / R	On	14/09/2015	Foreign Exchange Future			13.44490		13.45740			0.00	0	11,148
€ / R	On	11/12/2015	Foreign Exchange Future			13.67710		13.68830			0.00	0	10,150
€ / R	On	14/03/2016	Foreign Exchange Future			13.93820		13.94830			0.00	0	500
€ / R	On	19/09/2016	Foreign Exchange Future			14.46710		14.48170			0.00	0	0
Total € / R Future											700,151.20	53	176,641
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			68.97710	71.852	17.45	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,163.27710	1,177.852	17.45	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			68.14110	71.022	17.49	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,172.44110	1,187.022	17.49	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			67.31590	70.203	17.52	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,181.61590	1,196.203	17.52	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			59.69270	62.620	17.89	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,273.99270	1,288.620	17.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			30.16290	33.003	20.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,197.66290	2,212.604	20.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			164.67370	167.014	15.65	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			722.17370	736.614	15.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			29.64020	32.463	21.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,217.14020	2,232.063	21.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			31.24440	34.122	20.84	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,158.74440	2,173.722	20.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			100.46160	103.811	17.08	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,077.96160	1,093.411	17.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			29.90000	32.732	21.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,207.40000	2,222.332	21.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			240.16560	240.866	14.71	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	13.48	Put			497.66560	510.466	14.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,007.29010	997.927	13.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			34.79010	37.527	13.02	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			671.93220	664.905	12.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			99.43220	104.505	12.95	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			265.69600	265.806	14.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			443.19600	455.406	14.46	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,968.98480	1,985.588	19.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			799.18330	795.541	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			241.78330	250.641	13.19	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			203.92060	207.908	18.39	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,646.52060	1,663.008	18.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			168.20450	172.304	19.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,950.80450	1,967.404	19.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			167.29240	171.393	19.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,959.89240	1,976.493	19.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			166.38480	170.488	19.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			20.66350	23.812	14.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			960.65820	954.048	13.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			322.35820	326.948	13.10	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			609.94410	607.122	15.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			821.64410	830.021	15.40	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,029.01570	3,044.581	21.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			370.86020	372.629	18.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,672.56020	1,685.529	18.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			369.36710	371.162	18.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,681.06710	1,694.062	18.27	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,758.96350	2,750.912	14.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			367.87980	369.705	18.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,689.57980	1,702.605	18.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			217.31570	221.681	21.86	0.00	0	6,291
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			810.03020	805.056	15.34	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			871.73020	876.856	15.34	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			816.66250	811.579	15.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			858.36250	863.379	15.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			813.33660	808.308	15.32	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			865.03660	870.108	15.32	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			998.44510	991.615	17.12	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,476.74510	1,484.515	17.12	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,003.89080	996.959	17.08	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,462.19080	1,469.859	17.08	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,001.16550	994.278	17.10	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,469.46550	1,477.178	17.10	0.00	0	0
Total € / R Option											0.00	0	139,458

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R											700,151.20	53	316,099
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.40410		9.43960			0.00	0	15,133
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.51100		9.54700			0.00	0	1,067
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.62000		9.65490			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.74220		9.77660			0.00	0	0
Total AU\$ / R Future											0.00	0	16,200
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			67.40610	76.851	13.23	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			863.25910	896.497	15.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,046.85750	1,011.844	13.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			7.25750	7.744	13.59	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			807.52330	775.341	13.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			17.92330	21.241	13.24	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			507.00610	480.951	13.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			363.97300	390.510	14.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			44.73380	42.355	15.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			845.13380	878.255	15.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			43.78690	41.467	15.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			854.18690	887.367	15.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			42.85910	40.597	15.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			398.61970	376.132	13.34	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			109.01970	122.032	13.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			206.29230	194.291	13.81	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			266.69230	290.191	13.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			153.57300	144.610	14.23	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			137.09000	130.565	15.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			950.09000	979.565	15.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			140.25960	133.581	15.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			933.25960	962.581	15.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			138.66380	132.065	15.75	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			941.66380	971.064	15.75	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,413.52900	2,378.522	16.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			8.62900	8.522	16.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,363.97560	2,328.975	16.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			9.07560	8.975	16.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,314.44590	2,279.454	15.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			9.54590	9.454	15.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			377.98000	389.693	13.30	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			649.76030	627.196	13.32	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			383.16030	394.996	13.32	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			659.43490	636.630	13.28	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			372.83490	384.430	13.28	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			654.58000	631.893	13.30	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R								0.00	0	17,406
CAD/ R On 12/06/2015 Foreign Exchange Future			9.69740		9.68010			0.00	0	1,771
CAD/ R On 14/09/2015 Foreign Exchange Future			9.84370		9.82670			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			448.59220	440.563	14.09	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	9.99	Call			123.44540	132.958	14.02	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	9.99	Put			433.34540	425.558	14.02	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.00	Call			121.04570	130.437	14.05	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.00	Put			440.94570	433.037	14.05	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.01	Call			118.69220	127.963	14.09	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.65	Call			439.58750	450.001	12.95	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.65	Put			262.88750	256.301	12.95	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.66	Call			434.49870	444.822	12.97	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.66	Put			267.79870	261.122	12.97	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.64	Call			444.72550	455.228	12.93	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.64	Put			258.02550	251.528	12.93	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			12.66340		12.64810			0.00	0	7,458
CHF / R On 14/09/2015 Foreign Exchange Future			12.92210		12.90630			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			868.02910	881.636	13.86	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			59.92910	58.236	13.86	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			859.28980	872.898	13.84	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			61.18980	59.498	13.84	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			850.57560	864.183	13.81	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			62.47560	60.783	13.81	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			591.32100	602.396	15.21	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			475.02100	470.296	15.21	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			587.00070	598.053	15.24	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			480.70070	475.953	15.24	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			582.70840	593.745	15.26	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			486.40840	481.645	15.26	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			1.93490		1.92990			0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Future			1.94710		1.94220			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 Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,061.62030	1,101.892	14.10	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			162.62030	152.892	14.10	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			985.86710	1,025.237	14.07	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			186.86710	176.237	14.07	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			915.00100	953.019	14.10	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			216.00100	204.019	14.10	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			599.42530	612.525	15.06	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,077.42530	1,041.525	15.06	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			567.23750	579.435	15.16	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,145.23750	1,108.435	15.16	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			536.72530	548.064	15.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,214.72530	1,177.064	15.27	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.77440		1.77600			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.80820		1.81010			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			629.12240	611.793	12.97	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			269.12240	267.793	12.97	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			571.00420	551.395	12.95	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			311.00420	307.395	12.95	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			516.64850	499.833	13.09	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			356.64850	355.833	13.09	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			364.66560	371.910	13.58	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,005.05640	993.660	13.64	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			404.05640	411.660	13.64	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			946.92630	935.879	13.70	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			445.92630	453.879	13.70	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,065.66560	1,053.910	13.58	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			0.12960		0.12920			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12940		0.12890			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13050		0.12890			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05450		0.05410			10,900.00	200	99,150
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05130		0.05110			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04980		0.04960			9,960.00	200	164,080
Total NGN / R Future											20,860.00	400	263,230
Total NGN / R											20,860.00	400	263,230
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.08860		1.09300			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09020		1.09460			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09220		1.09670			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	250
Total QUANTO € / \$											0.00	0	250
RAIN	On	12/06/2015	Foreign Exchange Future			21,219.97000		21,177.37000			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			4.57340		4.57790			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.54840		4.55470			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			10.12090	10.633	13.47	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			422.22090	427.233	13.47	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			9.48730	10.019	13.51	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			431.58730	436.619	13.51	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			8.89050	9.586	13.60	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			440.99050	446.186	13.60	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			124.94970	122.484	12.10	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			180.24970	184.084	12.10	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			132.92290	130.380	12.05	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			168.22290	171.980	12.05	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			128.88510	126.381	12.08	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			174.18510	177.981	12.08	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			1.55140		1.55150			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.50220		1.50210			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								278 489 421.70	23,330	1,902,641
Total Options								18 884 857.74	28,700	1,707,515
Grand Total:								297,374,279.44	52,030	3,610,156