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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 31/03/2015 Foreign Exchange Future			12.16500		12.13420			243,300,000.00	20,000	0
\$ / R On 01/04/2015 Foreign Exchange Future			12.12500		12.13420			1,406,500.00	116	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.12500		12.13410			0.00	0	0
\$ / R On 07/04/2015 Foreign Exchange Future			12.13310		12.14160			121,331,000.00	10,000	10,000
\$ / R On 08/04/2015 Foreign Exchange Future			12.13370		12.14310			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.13440		12.14460			60,672.00	5	15
\$ / R On 14/04/2015 Foreign Exchange Future			12.13940		12.24100			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.17220		12.18500			73,033.20	6	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.17460		12.47100			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.20430		12.21590			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.20830		12.21990			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.23240		12.24400			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.24640		12.25810			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.25870		12.27050			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.26490		12.27680			998,510,038.80	81,412	1,175,199
\$ / R On 26/06/2015 Foreign Exchange Future			12.29360		12.30570			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.30180		12.31400			8,143,791.60	662	7,712
\$ / R On 29/07/2015 Foreign Exchange Future			12.36330		12.37600			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.42500		12.43800			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.45480		12.46800			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.46330		12.47650			169,463,490.10	13,597	90,722

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			12.49310		12.50650			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.49740		12.51070			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.55810		12.57240			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.61880		12.63400			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.64710		12.66270			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.65360		12.66930			156,778,104.00	12,390	65,562
\$ / R	On	21/12/2015	Foreign Exchange Future			12.67530		12.69130			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.79400		12.81010			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.85740		12.87320			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.86420		12.87990			2,637,161.00	205	3,782
\$ / R	On	09/06/2016	Foreign Exchange Future			13.05050		13.06520			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.05900		13.07360			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.25660		13.27080			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.26500		13.27910			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.44590		13.45950			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.45640		13.47000			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,701,703,790.70</b>	<b>138,393</b>	<b>1,376,831</b>
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			9.61560	0.000	15.56	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			185.41560	145.000	15.56	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			35.34630	9.689	18.10	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			141.14630	124.689	18.10	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Call			11.72600	1.618	21.92	0.00	0	5,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Put			267.52600	266.618	21.92	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			934.24170	925.000	23.18	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			0.04170	0.000	23.18	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			335.63130	320.038	22.68	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			11.53130	5.038	22.68	0.00	0	0
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Call			209.27460	197.970	17.98	0.00	0	10,000
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Put			67.67460	64.870	17.98	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Call			367.31240	356.716	17.68	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Put			24.21240	23.016	17.68	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Call			128.85680	117.741	17.53	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Put			135.75680	134.041	17.53	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			111.37070	101.195	17.79	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			176.77070	176.795	17.79	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Call			0.00000	115.540	16.89	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Put			0.00000	216.140	16.89	0.00	0	500
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,386.11990	1,373.311	17.30	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.11990	1.112	17.30	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,039.48250	1,026.504	15.82	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			4.48250	4.304	15.82	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			309.09490	299.006	15.07	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			124.09490	126.806	15.07	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.45530	0.362	26.24	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,965.45530	2,978.162	26.24	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
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			0.00000	116.440	16.98	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			0.00000	411.840	16.98	411,840.30	1,000	500
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			487.47910	478.766	14.54	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			91.57910	94.466	14.54	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			481.57800	473.278	14.64	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			101.67800	104.978	14.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			11.57820	11.043	28.81	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,247.57820	3,258.643	28.81	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,105.92360	1,095.125	14.04	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			11.92360	12.725	14.04	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			483.20360	476.527	14.69	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			6.02740	6.440	14.50	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			139.20360	144.127	14.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			314.37250	309.557	15.48	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			280.37250	287.157	15.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,448.29790	1,436.980	15.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			4.29790	4.580	15.09	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,310.02740	1,298.840	14.50	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			488.44740	482.602	14.76	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			160.34740	166.202	14.76	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			300.82480	296.883	15.76	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			342.72480	350.483	15.76	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			490.19810	485.035	14.81	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			179.69810	186.335	14.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			86.00750	84.675	20.11	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,309.20750	1,319.775	20.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,553.04010	1,541.660	15.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			6.24010	6.760	15.04	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			89.49580	88.151	19.96	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,272.69580	1,283.251	19.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,533.32090	1,521.967	14.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			6.52090	7.067	14.96	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,484.08150	1,472.798	14.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			7.28150	7.898	14.78	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			145.42600	143.815	18.24	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			868.62600	878.915	18.24	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			114.57450	113.116	19.06	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,057.77450	1,068.216	19.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			111.00450	109.563	19.18	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,084.20450	1,094.663	19.18	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			260.49970	258.217	16.47	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			483.69970	493.317	16.47	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			242.48720	240.290	16.68	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			525.68720	535.390	16.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			223.11310	220.994	16.92	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			576.31310	586.094	16.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			374.91380	371.060	15.47	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	12.20	Put			298.11380	306.160	15.47	1,530,800.00	5,000	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			331.03990	328.338	15.77	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			354.23990	363.438	15.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			293.64340	291.181	16.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			416.84340	426.281	16.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			594.95910	589.756	14.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			128.15910	134.856	14.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			477.69470	473.317	14.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			200.89470	208.417	14.96	0.00	0	36,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			466.47700	462.168	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			209.67700	217.268	15.01	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			710.41390	702.470	14.07	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			83.61390	87.570	14.07	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			608.43070	603.122	14.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			121.63070	128.222	14.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			601.66730	596.413	14.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			124.86730	131.513	14.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			849.47720	840.554	14.01	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			52.67720	55.654	14.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			832.57160	823.757	14.02	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			55.77160	58.857	14.02	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			750.18000	741.934	14.05	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			73.38000	77.034	14.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			962.47660	952.891	13.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			35.67660	37.992	13.97	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			918.40710	909.067	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			41.60710	44.167	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			875.08730	866.004	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			48.28730	51.104	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,211.00430	1,200.331	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			14.20430	15.431	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,192.09140	1,181.485	13.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			15.29140	16.585	13.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,007.23760	997.420	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			30.43760	32.520	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,307.66060	1,296.708	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			10.86060	11.808	14.13	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,288.15660	1,277.250	14.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			11.35660	12.350	14.05	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			315.78360	313.958	16.25	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			470.08360	480.358	16.25	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			31.03380	30.324	29.50	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,605.33380	3,616.724	29.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,515.74510	1,504.580	14.54	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			10.04510	10.980	14.54	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,179.22710	1,169.206	13.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			23.52710	25.606	13.76	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			777.50560	770.992	13.96	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			93.50560	99.192	13.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,263.65480	1,254.378	13.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			37.65480	41.078	13.74	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			336.47290	334.520	17.04	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			670.47290	681.220	17.04	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			58.27370	57.902	29.48	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,832.27370	3,844.602	29.48	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,595.43330	1,583.539	14.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			19.43330	20.239	14.39	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			75.19470	73.961	29.15	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,137.19470	4,148.961	29.15	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,664.53090	1,653.269	14.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			26.53090	28.269	14.26	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,339.25620	1,329.398	13.76	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			51.25620	54.398	13.76	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			344.04710	342.057	17.74	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			876.04710	887.056	17.74	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			665.11680	661.389	15.25	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			357.11680	366.589	15.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,340.38800	1,329.710	13.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			63.88800	66.410	13.63	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,093.99040	1,086.558	13.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			117.49040	123.258	13.94	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,522.11100	1,510.872	13.93	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			22.31490	23.442	14.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,540.56640	1,529.276	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			44.06640	45.976	13.96	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,218.92940	1,230.465	18.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			208.62580	207.077	20.57	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,732.12580	1,743.777	20.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,937.21350	1,925.076	14.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			20.71350	21.776	14.59	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,898.81490	1,886.742	14.53	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			948.95010	960.329	17.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			0.00000	361.284	17.95	14,451,344.00	40,000	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			0.00000	967.984	17.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			153.98270	152.697	22.11	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,257.48270	2,269.397	22.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			295.42940	293.765	18.90	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			342.65520	353.100	15.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			642.05640	639.532	15.45	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			395.55640	406.232	15.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			177.39440	176.003	21.37	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,000.89440	2,012.703	21.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			365.45010	363.628	17.92	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			147.29000	153.401	14.06	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			755.97260	752.806	14.75	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			279.47260	289.506	14.75	2,895,061.00	10,000	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			356.24130	354.366	18.03	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			979.74130	991.066	18.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			689.15520	686.400	15.14	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			119.79970	125.598	13.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,063.41490	1,056.106	13.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			126.91490	132.806	13.98	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			531.94210	529.565	16.27	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			555.44210	566.265	16.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,003.79000	996.701	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			75.87360	80.872	13.72	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,101.71200	1,094.246	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			115.21200	120.946	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			714.09100	711.193	14.99	7,111,930.00	10,000	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			317.59100	327.893	14.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,086.29970	1,078.898	13.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			45.61100	47.572	13.93	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,367.29290	1,356.524	13.68	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			60.79290	63.224	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,018.50360	1,011.363	14.04	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			142.00360	148.063	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,262.37360	1,254.172	13.72	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			93.28810	91.855	28.66	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,386.78810	4,398.755	28.66	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,208.66370	1,200.195	13.77	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			102.16370	107.095	13.77	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			351.50800	349.383	18.45	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			64.05110	67.507	13.75	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,115.00800	1,126.283	18.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			234.47550	232.642	20.46	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,727.97550	1,739.542	20.46	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,742.84800	1,731.473	14.27	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			36.34800	38.373	14.27	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,420.55110	1,410.607	13.75	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			473.66200	471.255	17.10	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			762.96200	773.855	17.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			359.47550	358.506	19.12	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,347.07550	1,360.405	19.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			115.40520	114.360	28.31	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,523.00520	4,536.260	28.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,815.81540	1,804.208	14.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			43.41540	46.108	14.18	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,496.35680	1,486.409	13.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			73.95680	78.309	13.73	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,567.28860	1,555.659	13.68	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			83.28860	86.859	13.68	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			365.24680	365.290	19.73	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,581.24680	1,596.490	19.73	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			118.71100	118.784	28.24	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,934.71100	4,949.984	28.24	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,883.90640	1,871.143	14.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			49.90640	52.343	14.07	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			809.34220	807.722	15.53	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			486.64220	500.622	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,525.31580	3,509.788	17.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.01580	6.188	17.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,475.66760	3,460.163	16.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.36760	6.563	16.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,426.03930	3,410.559	16.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,356.58330	3,372.295	25.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			217.00860	216.626	28.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,047.70860	4,063.026	28.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			266.70000	267.246	21.97	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,437.40000	2,453.646	21.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			0.00000	2,571.703	22.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			252.18790	252.675	22.35	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,582.88790	2,599.075	22.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			473.85880	474.533	18.59	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,244.55880	1,260.933	18.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			225.88330	225.895	25.32	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,291.74500	1,308.141	18.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			318.36640	319.054	20.87	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,019.06640	2,035.454	20.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			569.92900	570.326	17.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			950.62900	966.726	17.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			0.00000	255.303	22.28	4,192,080.19	16,420	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			986.92840	1,003.078	17.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			530.17690	530.709	17.96	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,060.87690	1,077.109	17.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			980.18870	977.151	14.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			310.88870	323.551	14.46	5,306,229.84	16,400	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			461.04500	461.741	18.74	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			384.21660	397.731	14.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			584.09450	584.436	17.43	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			914.79450	930.836	17.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,104.74710	1,099.898	14.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			235.44710	246.298	14.12	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			556.22840	556.678	17.70	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			0.00000	283.395	14.29	2,326,668.85	8,210	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,010.17260	1,006.690	14.38	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			290.87260	303.090	14.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,390.36820	1,381.849	13.43	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			121.06820	128.249	13.43	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	12.15	Call			903.51660	901.331	14.93	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			175.13380	184.225	13.79	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,137.80880	1,132.495	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			218.50880	228.895	14.03	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,784.89620	1,773.345	13.89	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			65.59620	69.745	13.89	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			0.00000	1,036.994	14.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.73930	6.959	16.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,739.72200	1,728.456	13.84	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			70.42200	74.856	13.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,562.17180	1,552.174	13.64	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			92.87180	98.574	13.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,234.43380	1,227.825	13.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			366.31130	367.054	20.29	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,825.01130	1,841.754	20.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			120.03250	120.080	28.01	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,298.73250	5,314.780	28.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,945.92120	1,933.390	14.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			54.62120	58.090	14.01	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,639.76400	1,629.199	13.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			88.46400	93.899	13.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,630.97850	1,620.480	13.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			89.67850	95.180	13.69	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,392.56420	1,385.829	13.50	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			182.46420	191.828	13.50	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			317.26400	317.829	22.88	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,907.16400	2,923.829	22.88	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			952.73230	952.269	15.79	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			609.53230	624.869	15.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,238.94980	1,235.594	14.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			309.04980	321.394	14.14	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,187.55660	1,184.468	14.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			347.65660	360.268	14.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,181.99510	1,178.930	14.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,433.49530	7,449.717	27.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,921.90610	1,909.733	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			92.00610	95.533	13.43	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,330.01400	1,326.090	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			250.11400	261.890	13.79	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,217.86940	3,241.572	23.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,311.25300	1,307.454	13.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			261.35300	273.254	13.86	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			342.38310	349.655	26.85	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,962.48310	3,985.455	26.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			83.39530	83.916	27.63	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			352.09510	364.730	14.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,176.45850	1,173.422	14.39	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	14/03/2016	Foreign Exchange Option	12.06	Put			356.55850	369.222	14.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			455.35780	456.590	20.85	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,165.45780	2,182.390	20.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			347.76940	355.772	23.95	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			898.85030	903.289	17.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,123.65030	1,142.789	17.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			895.83440	900.282	17.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,130.63440	1,149.782	17.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			892.83390	897.290	17.81	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,137.63390	1,156.790	17.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			907.23120	912.152	17.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,123.63120	1,143.152	17.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			904.20870	909.138	17.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,130.60870	1,150.138	17.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			901.19590	906.134	17.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,137.59590	1,157.134	17.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,103.77280	1,112.595	17.66	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,122.97280	1,145.995	17.66	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,100.45140	1,109.291	17.68	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,129.65140	1,152.691	17.68	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,097.15140	1,106.007	17.70	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,136.35140	1,159.407	17.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,111.56060	1,121.216	17.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,122.46060	1,146.216	17.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,108.75250	1,117.899	17.68	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,129.65250	1,152.899	17.68	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,105.44060	1,114.604	17.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,136.34060	1,159.604	17.70	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,505.02090	1,515.580	15.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			685.52090	709.679	15.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,501.03770	1,511.656	15.71	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			691.53770	715.756	15.71	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,497.06950	1,507.761	15.74	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			697.56950	721.861	15.74	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,288.43600	1,301.050	17.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,108.43600	1,134.650	17.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,285.52380	1,298.172	17.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,115.52380	1,141.772	17.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,282.63410	1,295.309	17.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,122.63410	1,148.909	17.45	0.00	0	0
<b>Total \$ / R Option</b>											<b>38,225,954.17</b>	<b>107,030</b>	<b>1,562,841</b>
<b>Total \$ / R</b>											<b>1,739,929,744.87</b>	<b>245,423</b>	<b>2,939,672</b>
\$ / R	MAXI	On	12/06/2015	Foreign Exchange Future		12.26490		12.27680			306,622.50	25	743
\$ / R	MAXI	On	14/09/2015	Foreign Exchange Future		12.46330		12.47650			0.00	0	108

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.65360		12.66930			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.86420		12.87990			0.00	0	27
<b>Total \$ / R MAXI Future</b>										<b>306,622.50</b>	<b>25</b>	<b>878</b>
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			100,723.76120	99,742.021	13.95	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			3,043.76120	3,252.021	13.95	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			99,823.29590	98,846.023	13.96	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			3,143.29590	3,356.023	13.96	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			101,626.76820	100,640.526	13.95	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			2,946.76820	3,150.526	13.95	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			93,921.01240	93,232.985	14.15	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			17,271.01240	17,902.985	14.15	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			95,332.65600	94,640.608	14.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			16,682.65600	17,310.608	14.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			94,625.02830	93,935.018	14.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			16,975.02830	17,605.018	14.14	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			106,608.78770	106,179.068	14.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			25,678.78770	26,819.068	14.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			107,885.38280	107,437.189	14.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			24,955.38280	26,077.189	14.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			107,245.55150	106,806.426	14.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			25,315.55150	26,446.426	14.21	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			53,069.03160	54,661.994	15.36	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			100,640.04490	100,668.565	15.39	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			53,650.04490	55,248.565	15.39	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			101,480.72040	101,498.076	15.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			52,490.72040	54,078.076	15.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			101,059.03160	101,081.994	15.36	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>306,622.50</b>	<b>25</b>	<b>878</b>
£ / R	On 12/06/2015	Foreign Exchange Future			18.20120		18.17390			215,138,184.00	11,820	26,726
£ / R	On 14/09/2015	Foreign Exchange Future			18.48550		18.45960			7,671,482.50	415	950
£ / R	On 11/12/2015	Foreign Exchange Future			18.76440		18.74180			7,505,760.00	400	5
£ / R	On 14/03/2016	Foreign Exchange Future			19.07900		19.05600			0.00	0	0
<b>Total £ / R Future</b>										<b>230,315,426.50</b>	<b>12,635</b>	<b>27,681</b>
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,907.86500	1,881.371	17.47	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			915.57570	892.637	15.47	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			247.13760	251.459	15.49	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			923.23760	900.259	15.49	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			244.82430	249.104	15.51	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			930.92430	907.904	15.51	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			81.76500	82.571	17.47	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,252.32250	1,273.768	13.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			78.42250	72.568	13.74	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			249.47570	253.837	15.47	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			577.28770	583.824	15.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,077.68770	1,058.324	15.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,479.79820	7,505.672	22.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.19820	0.172	22.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			583.22010	589.823	15.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,063.62010	1,044.323	15.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			580.24530	586.812	15.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,070.64530	1,051.312	15.80	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,068.38020	1,076.708	15.20	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			830.83330	816.604	15.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			836.58020	822.308	15.20	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,379.44970	1,390.967	14.28	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			507.64970	496.567	14.28	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,076.90460	1,085.325	15.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			825.10460	810.925	15.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,072.63330	1,081.004	15.19	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,138.41020	1,145.256	16.15	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,282.41020	1,266.256	16.15	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,135.07440	1,141.889	16.17	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,289.07440	1,272.889	16.17	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,141.75930	1,148.629	16.14	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,275.75930	1,259.629	16.14	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>230,315,426.50</b>	<b>12,635</b>	<b>62,511</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10240		0.10242			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10421		0.10424			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10601		0.10604			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			1,248.09390	1,245.929	14.71	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			6.19390	5.929	14.71	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			408.86380	405.801	14.90	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			166.96380	165.801	14.90	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			93.16250	90.201	18.22	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			851.26250	850.201	18.22	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,449.63080	1,448.505	14.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			25.43080	27.305	14.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			660.64520	661.168	15.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			236.44520	239.968	15.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			277.72160	276.616	17.84	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			853.52160	855.416	17.84	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,653.01150	1,652.474	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	11/12/2015	Foreign Exchange Option	0.09	Put			48.51150	51.474	14.74	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			875.57990	877.950	15.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			271.07990	276.950	15.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			454.01690	455.215	17.65	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			849.51690	854.215	17.65	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			13.16730		13.28440			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.19370		13.31120			11,544,487.50	875	154,790
€ / R	On	14/09/2015	Foreign Exchange Future			13.42770		13.54810			13,427.70	1	11,148
€ / R	On	11/12/2015	Foreign Exchange Future			13.65740		13.78300			0.00	0	10,150
€ / R	On	14/03/2016	Foreign Exchange Future			13.91940		14.04720			6,959,700.00	500	1,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.44740		14.57700			0.00	0	0
<b>Total € / R Future</b>											<b>18,517,615.20</b>	<b>1,376</b>	<b>177,088</b>
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			77.79470	66.979	17.80	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,083.39470	1,189.679	17.80	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			76.84640	66.179	17.84	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,092.44640	1,198.879	17.84	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			75.91180	65.390	17.87	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,101.51180	1,208.090	17.87	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			67.27260	58.092	18.24	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,192.87260	1,300.792	18.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			34.49290	31.246	21.15	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,073.29290	2,187.545	21.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			33.26210	30.173	21.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,112.06210	2,226.473	21.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			268.83540	232.414	15.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			437.63540	518.714	15.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			184.80460	160.308	15.98	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			653.60460	746.608	15.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			32.66800	29.655	21.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,131.46800	2,245.955	21.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			297.14970	256.836	14.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			385.94970	463.136	14.77	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			112.27750	98.805	17.42	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,001.07750	1,105.105	17.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			32.96370	29.912	21.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,121.76370	2,236.212	21.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,086.25780	979.773	13.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			25.05780	36.073	13.07	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			736.42140	648.819	13.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			75.22140	105.119	13.12	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,890.23700	2,001.355	19.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			858.29020	785.647	13.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			210.19020	257.947	13.41	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			219.57290	206.136	18.69	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,571.47290	1,678.436	18.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			180.33690	170.857	19.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,872.23690	1,983.157	19.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			179.33180	169.953	19.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,881.23180	1,992.253	19.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			178.33700	169.055	19.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			762.49010	850.229	15.74	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,604.33280	1,714.176	18.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,848.19000	2,732.043	15.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			15.19000	24.643	15.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,017.62410	952.004	13.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			284.62410	344.604	13.48	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			645.49010	607.629	15.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,612.72930	1,722.624	18.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			221.70470	223.809	22.22	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,938.70470	3,066.409	22.22	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			388.95100	373.047	18.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,595.95100	1,705.647	18.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			387.33280	371.576	18.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			385.72930	370.024	18.59	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			857.87770	816.001	15.73	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			810.67770	896.601	15.73	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			854.61940	812.757	15.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			817.41940	903.357	15.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			861.15650	819.269	15.71	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			803.95650	889.869	15.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,033.46530	1,005.295	17.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,416.46530	1,517.895	17.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,039.17930	1,010.638	17.48	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,402.17930	1,503.238	17.48	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,036.31610	1,007.957	17.50	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,409.31610	1,510.557	17.50	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>18,517,615.20</b>	<b>1,376</b>	<b>316,546</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.32560		9.34490			0.00	0	15,133
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.43220		9.45290			0.00	0	1,067
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.54030		9.56310			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.66430		9.68780			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>16,200</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			721.73350	703.563	13.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			26.83350	27.963	13.54	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			437.79330	424.059	13.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			92.89330	98.459	13.75	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			35.74010	33.722	16.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			940.84010	958.122	16.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			34.98190	32.995	16.46	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			950.08190	967.395	16.46	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			953.70840	934.315	13.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			8.80840	8.715	13.41	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			172.03760	165.186	14.44	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			327.13760	339.586	14.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			127.23560	121.895	14.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			432.33560	446.295	14.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			36.51420	34.464	16.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			931.61420	948.864	16.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			338.55510	326.943	13.87	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			143.65510	151.343	13.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,011.62720	1,030.748	16.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			123.13230	121.568	16.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,020.23230	1,039.368	16.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			121.75690	120.206	16.34	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,028.85690	1,048.006	16.34	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			124.52720	122.948	16.28	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,322.22110	2,299.711	16.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			9.12110	9.411	16.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,272.69370	2,250.178	16.12	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			9.59370	9.878	16.12	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,223.19210	2,200.670	15.89	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			10.09210	10.370	15.89	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			611.40800	603.237	13.70	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			413.60800	428.937	13.70	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			606.84780	598.744	13.72	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			419.04780	434.444	13.72	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			602.32550	594.284	13.74	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			424.52550	439.984	13.74	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>0.00</b>	<b>0</b>	<b>17,406</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.67230		9.66040			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.81790		9.80660			0.00	0	0
<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			461.55310	453.738	14.21	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			116.51700	120.764	14.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			446.11700	438.464	14.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			114.21170	118.377	14.17	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			453.81170	446.077	14.17	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			111.95310	116.038	14.21	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			430.19570	439.578	13.30	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			273.59570	271.678	13.30	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			425.18740	434.488	13.32	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			278.58740	276.588	13.32	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			435.25010	444.714	13.28	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			268.65010	266.815	13.28	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			12.66740		12.72630			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.92720		12.98900			0.00	0	611
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,069</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			935.07950	881.317	13.92	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			48.77950	53.917	13.92	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			926.15900	872.453	13.90	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			49.85900	55.053	13.90	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			917.25870	863.613	13.87	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			50.95870	56.213	13.87	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			635.39370	607.807	15.47	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			436.39370	470.607	15.47	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			630.81820	603.445	15.49	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			441.81820	476.245	15.49	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			626.27860	599.111	15.51	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			447.27860	481.911	15.51	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>8,069</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.96020		1.96170			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.97220		1.97370			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			1,317.64160	1,308.343	14.45	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			100.64160	106.343	14.45	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,234.64640	1,225.865	14.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			117.64640	123.865	14.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,154.75840	1,146.628	14.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			137.75840	144.628	14.43	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			724.43100	722.994	15.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			887.43100	900.994	15.14	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	14/09/2015	Foreign Exchange Option	2.00	Call			686.16100	684.856	15.24	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			949.16100	962.856	15.24	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			649.76260	648.577	15.34	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,012.76260	1,026.577	15.34	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			1.77060		1.78650			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.80430		1.82060			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			689.77350	580.824	13.09	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			224.77350	274.824	13.09	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			626.52680	521.551	13.07	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			261.52680	315.551	13.07	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			567.00680	471.146	13.21	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			302.00680	365.146	13.21	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,131.87470	1,032.638	13.85	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			325.87470	389.638	13.85	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,067.88140	973.340	13.91	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			361.88140	430.340	13.91	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,006.31660	916.501	13.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			400.31660	473.501	13.98	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			0.13110		0.13090			131.10	1	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.13050		0.13170			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13020		0.13000			0.00	0	1,870
<b>Total KES / R Future</b>											<b>131.10</b>	<b>1</b>	<b>1,880</b>
<b>Total KES / R</b>											<b>131.10</b>	<b>1</b>	<b>1,880</b>
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05580		0.05620			5,635.80	101	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05260		0.05210			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05090		0.05070			25,450.00	500	164,380
<b>Total NGN / R Future</b>											<b>31,085.80</b>	<b>601</b>	<b>263,830</b>
<b>Total NGN / R</b>											<b>31,085.80</b>	<b>601</b>	<b>263,830</b>
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.07570		1.08430			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.07740		1.08590			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.07930		1.08790			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 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 Foreign Exchange Future			21,344.41000		21,420.63000			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 Foreign Exchange Future			4.63350		4.63230			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.60640		4.60400			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 Foreign Exchange Option	4.99	Call			14.59880	14.942	13.39	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			372.29880	371.442	13.39	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			13.72860	14.063	13.42	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			381.42860	380.563	13.42	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			12.90640	13.233	13.45	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			390.60640	389.733	13.45	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			146.69520	151.234	12.31	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			152.69520	154.834	12.31	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			156.35970	160.973	12.30	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			142.35970	144.573	12.30	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			151.13640	155.729	12.28	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			147.13640	149.329	12.28	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 Foreign Exchange Future			1.56660		1.56820			1,566.60	1	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.52270		1.52420			0.00	0	0
<b>Total ZMW / R Future</b>								<b>1,566.60</b>	<b>1</b>	<b>16</b>
<b>Total ZMW / R</b>								<b>1,566.60</b>	<b>1</b>	<b>16</b>
<b>Total Futures</b>								<b>1950876238.40</b>	<b>153,032</b>	<b>1,888,650</b>
<b>Total Options</b>								<b>38225954.17</b>	<b>107,030</b>	<b>1,738,335</b>
<b>Grand Total:</b>								<b>1,989,102,192.57</b>	<b>260,062</b>	<b>3,626,985</b>