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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/04/2015 Foreign Exchange Future			11.83890		11.83920			118,566,583.50	10,015	0
\$ / R On 14/04/2015 Foreign Exchange Future			11.90640		11.84430			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.93330		11.87160			0.00	0	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			11.93520		11.87350			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			11.93710		11.87550			0.00	0	0
\$ / R On 06/05/2015 Foreign Exchange Future			11.94860		11.88690			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			11.96200		11.90030			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			11.96590		11.90420			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.98890		11.92730			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.00240		11.94090			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.01390		11.95240			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.01970		11.95830			1,982,385,081.60	164,928	1,183,274
\$ / R On 26/06/2015 Foreign Exchange Future			12.04730		11.98610			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.05530		11.99400			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.06730		12.00590			0.00	0	400
\$ / R On 29/07/2015 Foreign Exchange Future			12.11410		12.05270			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.17380		12.11190			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.18200		12.12010			0.00	0	300
\$ / R On 10/09/2015 Foreign Exchange Future			12.20260		12.14050			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.21080		12.14870			129,776,382.40	10,628	92,597
\$ / R On 28/09/2015 Foreign Exchange Future			12.23960		12.17730			0.00	0	1,950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Future			12.24370		12.18140			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.30180		12.23930			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.36020		12.29770			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.38730		12.32490			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.39360		12.33120			37,242,768.00	3,005	71,917
\$ / R	On	21/12/2015	Foreign Exchange Future			12.41450		12.35200			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.52690		12.46410			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.58700		12.52380			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.59350		12.53020			37,780.50	3	3,773
\$ / R	On	09/06/2016	Foreign Exchange Future			12.77650		12.71360			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.78480		12.72200			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			12.98030		12.91900			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.98860		12.92740			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.16750		13.10770			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.17790		13.11820			0.00	0	0
Total \$ / R Future											2,268,008,596.00	188,579	1,383,480
\$ / R	On	09/04/2015	Foreign Exchange Option	11.76	Call			95.58220	78.900	15.83	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	11.76	Put			16.38220	0.000	15.83	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			0.89670	0.000	15.83	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			371.69670	371.100	15.83	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Call			8.45090	8.725	16.86	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Put			404.15090	342.325	16.86	0.00	0	500
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,073.00960	1,134.500	18.08	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.40960	1.200	18.08	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			726.44040	787.370	15.37	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			4.84040	4.070	15.37	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			114.83410	131.910	14.97	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			243.23410	198.610	14.97	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.58630	0.494	35.45	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,278.98630	3,217.194	35.45	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			34.00930	37.690	17.70	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			630.50930	572.490	17.70	0.00	0	500
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			209.21590	243.198	14.59	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			133.71590	106.098	14.59	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			320.05130	361.119	14.17	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			93.15130	72.519	14.17	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			38.09000	40.767	18.12	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			771.19000	712.166	18.12	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			255.72130	287.823	14.45	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			175.42130	145.823	14.45	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			254.51240	285.686	14.55	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			190.31240	159.786	14.55	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			6.87930	6.464	31.27	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,559.57930	3,497.564	31.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			800.84950	858.015	13.82	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	27/05/2015	Foreign Exchange Option	11.15	Put			23.54950	19.115	13.82	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			269.31980	299.438	14.61	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			10.64500	8.369	14.04	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			242.01980	210.538	14.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			162.25080	177.996	15.68	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			444.95080	399.096	15.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,133.28810	1,193.495	14.19	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			5.98810	4.595	14.19	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			997.94500	1,057.269	14.04	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			281.42950	309.552	14.67	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			270.52950	237.152	14.67	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			160.53180	174.886	15.97	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			519.63180	472.486	15.97	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			288.29820	315.146	14.70	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			295.89820	261.246	14.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,236.78200	1,297.055	14.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			8.48200	7.355	14.22	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,217.21440	1,277.430	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			8.91440	7.730	14.14	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,169.08970	1,228.454	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			10.78970	8.754	13.95	3,519.15	402	9,234
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			57.09070	59.551	19.60	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,348.79070	1,289.851	19.60	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			44.94640	46.551	20.36	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,546.64640	1,486.851	20.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			43.00550	44.480	20.51	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,584.70550	1,524.780	20.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			120.27540	128.234	17.13	34,366.79	268	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			791.97540	738.534	17.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			76.34580	80.194	18.61	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,118.04580	1,060.494	18.61	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			59.13440	61.746	19.49	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,320.83440	1,262.046	19.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			163.42630	175.959	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			605.12630	556.259	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			142.65190	153.131	16.65	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			684.35190	633.431	16.65	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			131.63020	140.954	16.86	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			733.33020	681.254	16.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			237.02820	256.676	15.31	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			408.72820	366.976	15.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			215.16770	232.743	15.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			456.86770	413.043	15.56	2,065,213.50	5,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			187.44800	202.341	15.92	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			529.14800	482.641	15.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			371.68240	404.275	14.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			223.38240	194.575	14.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			283.63320	307.558	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			325.33320	287.858	14.84	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			275.92230	299.156	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			337.62230	299.456	14.91	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			0.00000	421.427	14.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			0.00000	181.727	14.38	2,725,902.00	15,000	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			382.27410	415.652	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			213.97410	185.952	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			376.94970	409.935	14.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			218.64970	190.235	14.42	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			561.86280	606.373	13.79	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			103.56280	86.673	13.79	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			494.44450	535.230	14.00	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			136.14450	115.530	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			462.89250	501.752	14.10	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			154.59250	132.052	14.10	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			634.87090	682.843	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			76.57090	63.143	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			597.68550	643.965	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			89.38550	74.265	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			576.02610	621.252	13.75	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			97.72610	81.552	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			889.05990	945.134	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			30.75990	25.434	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			714.80060	767.120	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			56.50060	47.420	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			673.37680	724.531	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			65.07680	54.831	13.61	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			998.94090	1,056.629	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			20.64090	16.928	13.84	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			980.40020	1,037.849	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			22.10020	18.149	13.82	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			907.13360	963.508	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			28.83360	23.808	13.78	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			188.89800	202.153	16.50	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			662.79800	614.853	16.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			15.74650	16.386	29.93	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,909.64650	3,849.086	29.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,200.93660	1,260.397	13.84	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			14.83660	13.097	13.84	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			881.89670	936.106	13.65	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			45.79670	38.806	13.65	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			531.78000	571.090	14.01	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			167.78000	145.790	14.01	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			310.12770	332.400	15.32	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			434.22770	395.100	15.32	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			971.22800	1,023.527	13.62	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	29/07/2015	Foreign Exchange Option	11.15	Put			68.52800	59.427	13.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			221.67860	233.743	17.34	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			878.97860	829.643	17.34	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			31.32880	34.058	29.33	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,128.62880	4,069.958	29.33	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,280.62260	1,339.134	13.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			27.92260	25.034	13.81	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			43.96000	44.673	28.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,432.06000	4,370.873	28.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,351.67110	1,409.603	13.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			39.77110	35.803	13.80	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,048.27750	1,099.629	13.64	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			86.37750	75.829	13.64	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			239.77180	250.690	18.08	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,097.87180	1,046.890	18.08	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			412.45710	433.351	15.98	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			592.35710	551.351	15.98	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			488.40090	512.828	15.57	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			507.90090	470.228	15.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,053.62120	1,103.514	13.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			104.92120	92.714	13.59	36,158.62	390	8,905
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,618.86710	1,677.395	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			30.16710	26.595	14.11	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,581.19600	1,639.503	14.05	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			32.49600	28.703	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,233.91090	1,288.324	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			65.21090	57.524	13.46	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			125.19980	129.189	21.78	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,276.49980	2,218.389	21.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			108.93080	112.123	22.56	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,540.23080	2,481.323	22.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			255.03260	265.677	18.38	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,206.33260	1,154.877	18.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			210.51410	218.972	19.28	56,932.67	260	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,461.81410	1,408.172	19.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			147.05570	152.151	20.95	1,141,134.00	7,500	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,998.35570	1,941.351	20.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			335.20820	350.317	17.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			886.50820	839.517	17.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			261.85160	272.876	18.26	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,173.15160	1,122.076	18.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			260.12380	271.053	18.29	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,181.42380	1,130.253	18.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			510.06540	535.196	15.46	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			491.36540	454.396	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			472.80020	495.754	15.76	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			554.10020	514.954	15.76	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	12.50	Call			386.93300	405.027	16.58	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			738.23300	694.227	16.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			756.17100	793.868	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			227.47100	203.068	13.96	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			563.61660	591.691	15.08	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			414.91660	380.891	15.08	952,226.25	2,500	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			529.97910	556.217	15.32	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			461.27910	425.417	15.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			825.10130	868.398	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			186.40130	167.598	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			804.72570	847.329	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			196.02570	176.529	13.85	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			767.91630	806.147	13.90	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			219.21630	195.347	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			984.01680	1,032.117	13.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			125.31680	111.317	13.66	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			838.86320	882.616	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			180.16320	161.816	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			831.96460	875.490	13.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			183.26460	164.690	13.82	411,725.00	2,500	40,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,216.96680	1,270.394	13.43	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			68.26680	59.594	13.43	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,077.38200	1,127.845	13.56	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			98.68200	87.045	13.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			56.62920	61.990	28.48	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,679.32920	4,622.390	28.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			938.30610	984.468	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			161.00610	144.868	13.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			256.25480	266.034	18.82	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			101.12030	88.859	13.49	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,348.95480	1,296.434	18.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			168.61240	174.527	20.84	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,991.31240	1,934.927	20.84	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,429.04890	1,486.677	13.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			51.74890	47.077	13.78	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,128.42030	1,178.459	13.49	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			349.18410	363.799	17.45	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			967.78410	920.099	17.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			270.14070	279.974	19.48	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,590.84070	1,538.174	19.48	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			76.77470	79.885	28.08	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,817.47470	4,758.085	28.08	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,501.60150	1,557.332	13.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			62.30150	55.532	13.67	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,200.83160	1,251.933	13.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			111.53160	100.133	13.42	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,267.36720	1,317.021	13.25	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	25/11/2015	Foreign Exchange Option	11.15	Put			119.66720	106.821	13.25	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			278.57400	288.264	20.01	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,830.87400	1,778.064	20.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			78.04210	81.396	27.77	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,230.34210	5,171.196	27.77	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,566.16950	1,622.581	13.56	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			68.46950	62.381	13.56	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			638.96220	662.660	15.88	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			654.06220	615.360	15.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,188.32280	3,250.428	16.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.12280	6.829	16.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,138.74200	3,200.816	16.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.54200	7.216	16.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,089.18560	3,151.224	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,667.29090	3,601.965	26.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			151.84700	157.397	27.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,320.64700	4,263.797	27.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			210.57560	212.112	22.28	59,815.64	282	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,719.37560	2,658.512	22.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,846.65130	2,782.528	22.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			207.27970	205.507	22.85	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,876.07970	2,811.907	22.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			367.87320	380.645	18.87	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,476.67320	1,427.045	18.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			198.49090	195.565	26.26	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,526.73100	1,476.638	19.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			245.39490	253.282	21.15	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,284.19490	2,229.682	21.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			443.62890	459.940	17.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,162.42890	1,116.340	17.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			207.85130	206.128	22.72	60,189.49	292	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,201.52820	1,154.931	17.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			412.03430	426.873	18.23	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,280.83430	1,233.273	18.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			779.66650	808.579	14.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			448.46650	414.978	14.81	537,812.14	1,296	97,032
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			357.93100	370.238	19.03	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			535.81030	499.628	15.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			454.92230	471.756	17.71	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,123.72230	1,078.156	17.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			874.26950	907.153	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			343.06950	313.553	14.17	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			432.72820	448.531	17.97	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			394.11380	362.562	14.49	158,802.02	438	8,356
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			802.08770	831.954	14.65	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			420.88770	388.354	14.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,121.36730	1,165.966	13.53	0.00	0	1,197

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			190.16730	172.366	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			717.01030	743.228	15.28	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			260.92850	240.178	13.87	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			900.03590	936.730	14.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			318.83590	293.130	14.09	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,469.97990	1,526.333	13.36	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			88.77990	82.733	13.36	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			825.31380	856.162	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.98560	7.624	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,426.40100	1,482.410	13.31	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			95.20100	88.810	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,266.57850	1,314.073	13.21	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			135.37850	120.473	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			982.12850	1,023.778	13.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			283.62020	292.999	20.54	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,081.62020	2,028.499	20.54	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			79.70820	81.647	27.42	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,597.70820	5,537.147	27.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,626.01900	1,682.341	13.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			74.01900	67.841	13.46	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,333.54730	1,383.703	13.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			121.54730	109.203	13.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,325.87180	1,375.186	13.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			123.87180	110.686	13.06	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,137.38760	1,176.019	13.62	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			273.28760	249.119	13.62	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			277.66920	276.783	23.67	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,213.56920	3,149.883	23.67	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			786.21220	805.523	16.15	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			792.41220	748.523	16.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,015.02210	1,044.547	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			434.82210	401.047	14.29	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			974.77250	1,002.333	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			484.57250	448.833	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			970.44650	997.793	14.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,755.18600	7,695.868	27.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,604.15380	1,659.240	13.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			123.95380	115.740	13.08	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,091.76750	1,126.196	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			361.56750	332.696	13.95	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,536.37460	3,469.546	24.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,075.46280	1,109.332	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			375.26280	345.832	14.02	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			284.15780	298.577	27.26	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,253.95780	4,205.077	27.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			55.38600	59.368	27.26	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			490.24650	454.293	14.61	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	14/03/2016	Foreign Exchange Option	12.06	Call			966.14920	993.283	14.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			495.94920	459.783	14.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			369.47330	375.618	21.03	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,429.27330	2,372.118	21.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			316.57460	313.046	24.71	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			756.50070	769.922	17.92	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,332.90070	1,283.422	17.92	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			753.98610	767.320	17.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,340.38610	1,290.820	17.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			751.48490	764.738	17.96	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,347.88490	1,298.238	17.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			764.49190	778.017	17.91	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,332.49190	1,283.217	17.91	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			761.96440	775.402	17.93	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,339.96440	1,290.602	17.93	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			759.45010	772.801	17.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,347.45010	1,298.001	17.96	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			953.54400	968.597	17.80	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,324.54400	1,278.297	17.80	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			950.70750	965.675	17.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,331.70750	1,285.375	17.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			947.87810	962.772	17.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,338.87810	1,292.472	17.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			961.51170	976.585	17.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,324.11170	1,277.985	17.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			958.66260	973.656	17.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,331.26260	1,285.056	17.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			955.82670	970.741	17.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,338.42670	1,292.141	17.84	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,338.42090	1,356.113	16.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			870.72090	828.613	16.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,334.88420	1,352.491	16.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			877.18420	834.991	16.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,331.36580	1,348.888	16.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			883.66580	841.388	16.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,142.61610	1,158.656	17.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,314.41610	1,270.756	17.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,139.52680	1,155.489	17.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,321.32680	1,277.589	17.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,136.44370	1,152.343	17.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,328.24370	1,284.443	17.72	0.00	0	0
Total \$ / R Option											8,243,797.27	36,128	1,567,309
Total \$ / R											2,276,252,393.27	224,707	2,950,789
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.01970		11.95830			877,438.10	73	763

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.21080		12.14870			0.00	0	98
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.39360		12.33120			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.59350		12.53020			0.00	0	27
Total \$ / R MAXI Future										877,438.10	73	888
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			71,480.06250	76,712.009	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			5,650.06250	4,742.009	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			70,643.95360	75,853.383	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			5,813.95360	4,883.383	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			72,319.86600	77,573.963	13.65	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			5,489.86600	4,603.963	13.65	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			70,538.16520	74,069.466	14.22	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			26,668.16520	23,989.466	14.22	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			71,637.92320	75,221.783	14.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			25,767.92320	23,141.783	14.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			71,085.85040	74,643.545	14.19	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			26,215.85040	23,563.545	14.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			84,448.94510	87,614.235	14.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			37,328.94510	34,254.235	14.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			85,428.07840	88,633.855	14.30	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			36,308.07840	33,273.855	14.30	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			84,937.00530	88,122.117	14.33	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			36,817.00530	33,762.117	14.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			70,574.94560	66,289.873	15.72	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			83,255.47260	85,282.421	15.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			71,235.47260	66,932.421	15.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			83,936.72880	85,999.736	15.69	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			69,916.72880	65,649.736	15.69	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			83,594.94560	85,639.873	15.72	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										877,438.10	73	888
£ / R	On 12/06/2015	Foreign Exchange Future			17.70830		17.83800			128,314,341.80	7,246	32,989
£ / R	On 14/09/2015	Foreign Exchange Future			17.97930		18.11170			0.00	0	910
£ / R	On 11/12/2015	Foreign Exchange Future			18.24430		18.37940			0.00	0	5
£ / R	On 14/03/2016	Foreign Exchange Future			18.53940		18.67640			0.00	0	0
Total £ / R Future										128,314,341.80	7,246	33,904
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			2,209.27090	2,331.063	18.83	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			1,161.53900	1,265.484	16.81	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			157.82460	132.298	16.82	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			1,169.82460	1,273.998	16.82	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			156.12810	130.829	16.84	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			1,178.12810	1,282.529	16.84	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			47.27090	39.363	18.83	0.00	0	17,000

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	17.00	Call			965.05710	862.675	14.36	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			127.05710	154.375	14.36	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			159.53900	133.784	16.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			439.81060	404.330	16.53	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,288.11060	1,385.030	16.53	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,131.96300	6,999.583	22.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.26300	0.283	22.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			444.65580	408.746	16.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,272.95580	1,369.446	16.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			442.22570	406.531	16.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,280.52570	1,377.231	16.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			874.88040	821.305	15.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			999.06130	1,080.352	15.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,005.48040	1,087.005	15.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,149.03360	1,076.856	14.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			639.63360	702.556	14.84	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			882.05300	828.016	15.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			992.65300	1,073.716	15.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			878.46130	824.652	15.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			958.54900	912.385	16.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,482.14900	1,572.985	16.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			955.64430	909.650	16.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,489.24430	1,580.250	16.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			961.46560	915.132	16.72	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,475.06560	1,565.732	16.72	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											128,314,341.80	7,246	68,734
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09996		0.09973			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10171		0.10147			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10342		0.10319			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			979.63950	1,002.408	13.24	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			6.63950	5.908	13.24	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			233.29420	236.070	14.24	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			260.29420	239.570	14.24	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			39.24520	37.934	17.94	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,066.24520	1,041.434	17.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,189.39900	1,208.560	13.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			42.09900	37.660	13.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			482.78500	491.966	15.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			335.48500	321.066	15.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			189.83890	193.197	18.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,042.53890	1,022.297	18.11	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	Call			1,387.62760	1,407.636	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			69.02760	65.436	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			684.65510	697.230	15.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			366.05510	355.030	15.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			341.56110	348.668	17.85	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,022.96110	1,006.468	17.85	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			12.82090		12.89110			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			12.84540		12.91600			16,120,977.00	1,255	154,298
€ / R	On	14/09/2015	Foreign Exchange Future			13.06870		13.14080			130,687.00	10	11,273
€ / R	On	11/12/2015	Foreign Exchange Future			13.28840		13.36190			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.53590		13.61040			1,353,590.00	100	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.04730		14.12820			0.00	0	0
Total € / R Future											17,605,254.00	1,365	176,846
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			28.26850	24.635	18.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,427.16850	1,493.735	18.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			27.86460	24.286	18.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,436.76460	1,503.386	18.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			27.46820	23.943	18.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,446.36820	1,513.043	18.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			23.84250	20.804	18.76	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,542.74250	1,609.905	18.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			12.13220	10.929	21.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,506.13220	2,575.529	21.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			12.83510	11.514	21.55	2,464.00	214	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,446.83510	2,516.114	21.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			12.36090	11.092	21.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,486.36090	2,555.692	21.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			12.24580	10.992	21.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,496.24580	2,565.592	21.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			121.38390	107.586	15.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			685.38390	742.186	15.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			79.68950	70.970	16.26	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			943.68950	1,005.570	16.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			424.70590	380.735	12.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			158.70590	185.335	12.77	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			136.75830	121.226	14.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			620.75830	675.826	14.89	216,940.31	321	7,407
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			46.62160	41.513	17.79	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,330.62160	1,396.113	17.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			715.38490	656.052	12.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			49.38490	60.652	12.17	0.00	0	27,000

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	12.90	Call			587.46350	550.878	13.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			346.66350	382.178	13.55	128,411.74	336	7,612
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,210.95600	2,276.844	19.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			111.12460	104.955	19.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,220.32460	2,286.255	19.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			692.39590	650.717	13.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			251.59590	282.017	13.08	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			110.49820	104.372	19.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,229.69820	2,295.672	19.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			136.63980	128.728	18.84	28,835.09	224	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,895.83980	1,960.028	18.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			111.75600	105.544	19.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			15.82870	16.234	12.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			757.87620	722.583	13.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			445.97620	484.183	13.82	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			1,010.47630	1,062.155	16.08	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			180.10710	173.436	22.96	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,318.20710	3,385.036	22.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			280.10870	266.910	18.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,908.20870	1,968.510	18.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,427.72870	2,354.634	12.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			278.86960	265.728	18.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,916.96960	1,977.328	18.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			277.63530	264.554	18.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,925.73530	1,986.154	18.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			472.37630	450.555	16.08	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			653.00750	630.571	15.98	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1,052.60750	1,104.671	15.98	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			658.50690	635.866	15.94	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1,038.10690	1,089.966	15.94	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			655.74620	633.213	15.96	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1,045.34620	1,097.313	15.96	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			852.31040	824.735	17.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,674.11040	1,727.435	17.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			849.92540	822.427	17.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,681.72540	1,735.127	17.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			854.70600	827.059	17.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,666.50600	1,719.760	17.59	0.00	0	0
Total € / R Option											376,651.14	1,095	147,577
Total € / R											17,981,905.14	2,460	324,423
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.21810		9.16470			0.00	0	15,315
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.31820		9.26470			1,118,184.00	120	1,256
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.41920		9.36530			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.53390		9.47990			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 AU\$ / R Future											1,118,184.00	120	16,571
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			556.29010	600.563	13.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			41.59010	32.463	13.44	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			301.02850	331.405	13.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			136.32850	113.305	13.41	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			16.99320	18.443	16.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,102.29320	1,050.343	16.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			16.59710	18.007	16.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,111.89710	1,059.907	16.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			779.94530	829.617	13.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			15.24530	11.517	13.78	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			101.21280	111.695	14.40	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			436.51280	393.595	14.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			71.37560	78.760	14.85	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			556.67560	510.660	14.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			17.39860	18.888	16.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,092.69860	1,040.789	16.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			218.57230	242.628	13.48	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			203.87230	174.528	13.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,163.95520	1,117.295	16.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			87.53880	94.292	16.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,172.83880	1,126.092	16.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			86.43730	93.103	16.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,181.73730	1,134.903	16.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			88.65520	95.495	16.47	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,125.13450	2,178.641	16.02	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			9.83450	9.441	16.02	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,075.69960	2,129.178	15.79	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.39960	9.978	15.79	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,026.29950	2,079.748	15.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			10.99950	10.548	15.57	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			498.28590	526.467	13.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			508.38590	482.567	13.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			494.40190	522.366	13.80	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			514.50190	488.466	13.80	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			490.55000	518.298	13.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			520.65000	494.398	13.82	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											1,118,184.00	120	17,777
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.52800		9.53620			6,669,600.00	700	3,271
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.66820		9.67660			0.00	0	0
Total CAD/ R Future											6,669,600.00	700	3,271

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	10.01	Put			540.40810	545.720	13.99	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			69.77760	66.775	13.91	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			523.57760	528.775	13.91	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			68.18020	65.229	13.95	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			531.98020	537.229	13.95	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			66.60810	63.720	13.99	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			343.44970	340.193	13.25	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			326.84970	331.993	13.25	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			352.20790	348.863	13.21	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			315.60790	320.663	13.21	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			347.63680	344.342	13.22	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			321.03680	326.142	13.22	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											6,669,600.00	700	3,271
CHF / R	On	12/06/2015	Foreign Exchange Future			12.34870		12.41120			889,106.40	72	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.59690		12.66160			11,513,566.60	914	1,539
Total CHF / R Future											12,402,673.00	986	8,997
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			648.92450	592.697	13.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			77.72450	83.997	13.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			641.18120	585.151	13.08	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			79.98120	86.451	13.08	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			633.48480	577.657	13.09	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			82.28480	88.957	13.09	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			439.63570	413.846	15.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			568.03570	606.946	15.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			436.20850	410.617	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			574.60850	613.717	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			432.81160	407.420	15.21	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			581.21160	620.520	15.21	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											12,402,673.00	986	8,997
CNH / R	On	12/06/2015	Foreign Exchange Future			1.92160		1.91270			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.93490		1.92580			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			898.12340	964.801	14.07	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			171.12340	148.801	14.07	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			826.01210	889.699	14.05	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			199.01210	173.699	14.05	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			757.03750	817.559	14.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			230.03750	201.560	14.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			513.38290	543.749	15.32	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,155.38290	1,094.749	15.32	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			483.88670	513.157	15.44	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,225.88670	1,164.157	15.44	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			456.76810	484.248	15.55	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,298.76810	1,235.248	15.55	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			1.72400		1.73320			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.75560		1.76440			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			338.18060	294.140	12.74	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			406.18060	454.139	12.74	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			298.44910	258.770	12.91	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			466.44910	518.770	12.91	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			262.70700	227.186	13.07	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			530.70700	587.186	13.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			758.64150	711.527	13.75	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			514.64150	555.527	13.75	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			707.29120	663.303	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			563.29120	607.303	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			662.73860	621.248	13.94	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			618.73860	665.248	13.94	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			0.12780		0.12790			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12770		0.12820			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12720		0.12720			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05810		0.05770			0.00	0	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05300		0.05260			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05100		0.05070			0.00	0	164,380
Total NGN / R Future											0.00	0	263,830
Total NGN / R											0.00	0	263,830
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.06870		1.08010			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
QUANTO €	On 14/09/2015	Foreign Exchange Future			1.07030		1.08170			0.00	0	0
QUANTO €	On 11/12/2015	Foreign Exchange Future			1.07220		1.08360			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			20,848.08000		20,853.59000			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			4.53080		4.53320			0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Future			4.49830		4.50390			0.00	0	0
Total TRY / R Future										0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Call			5.39180	4.688	13.43	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Put			462.19180	463.888	13.43	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Call			5.05720	4.378	13.47	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Put			471.85720	473.578	13.47	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Call			4.79170	4.150	13.56	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Put			481.59170	483.350	13.56	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Call			101.75180	98.422	12.35	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Put			207.85180	210.122	12.35	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Call			108.69520	105.197	12.29	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Put			194.79520	196.897	12.29	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Call			105.17470	101.762	12.32	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Put			201.27470	203.462	12.32	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			1.57280		1.59970			0.00	0	16
ZMW / R	On 14/09/2015	Foreign Exchange Future			1.52870		1.55310			0.00	0	0
Total ZMW / R Future										0.00	0	16
Total ZMW / R										0.00	0	16
Total Futures										2434996086.90	199,069	1,904,089
Total Options										8620448.41	37,223	1,750,922
Grand Total:										2,443,616,535.31	236,292	3,655,011