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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/04/2015 Foreign Exchange Future			11.97240		12.14030			5,986,200.00	500	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.00480		12.16440			240,096.00	20	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.00680		12.16640			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.00870		12.16840			0.00	0	0
\$ / R On 06/05/2015 Foreign Exchange Future			12.02050		12.18020			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.03410		12.19410			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.03810		12.19810			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.06170		12.22210			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.07540		12.23620			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.08730		12.24820			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.09320		12.25430			364,622,073.20	30,151	1,171,747
\$ / R On 26/06/2015 Foreign Exchange Future			12.12100		12.28250			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.12900		12.29050			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.14100		12.30260			0.00	0	400
\$ / R On 29/07/2015 Foreign Exchange Future			12.18800		12.35040			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.24840		12.41160			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.25670		12.42010			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.27750		12.44120			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.28590		12.44970			18,318,276.90	1,491	91,913
\$ / R On 28/09/2015 Foreign Exchange Future			12.31500		12.47920			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.31920		12.48350			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.37830		12.54340			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.43860		12.60430			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.46650		12.63260			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.47300		12.63920			31,656,474.00	2,538	72,623
\$ / R	On	21/12/2015	Foreign Exchange Future			12.49450		12.66090			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.61000		12.77760			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.67200		12.84000			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.67860		12.84670			0.00	0	3,773
\$ / R	On	09/06/2016	Foreign Exchange Future			12.86580		13.03410			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.87430		13.04250			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.07270		13.24100			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.08110		13.24950			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.26260		13.43110			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.27320		13.44170			0.00	0	0
Total \$ / R Future											420,823,120.10	34,700	1,372,275
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Call			20.01740	0.000	17.33	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Put			119.71740	267.600	17.33	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,364.87940	1,205.517	20.90	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.47940	0.717	20.90	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,016.18990	857.300	17.83	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			1.78990	2.500	17.83	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			249.75060	147.110	15.43	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			85.35060	142.310	15.43	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.33930	0.289	38.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,985.93930	3,145.489	38.54	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			69.70810	37.808	18.54	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			373.30810	501.008	18.54	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			408.89120	281.363	15.61	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			40.49120	72.663	15.61	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			0.00000	140.051	15.91	1,400,512.00	10,000	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			0.00000	181.351	15.91	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			69.34340	41.793	18.68	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			509.14340	641.293	18.68	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			547.09030	411.291	15.10	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			26.89030	50.791	15.10	0.00	0	5,500
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			444.16840	328.336	15.18	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			70.06840	114.236	15.18	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			438.70720	325.686	15.28	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			80.60720	127.586	15.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			6.77940	5.669	31.79	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,264.67940	3,423.969	31.79	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,080.82950	926.683	14.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			8.72950	14.983	14.69	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			443.72670	338.697	15.21	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			3.92280	6.434	14.93	0.00	0	3,655

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	11.90	Put			121.62670	176.997	15.21	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			271.10800	200.447	16.14	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			259.00800	348.747	16.14	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,424.81470	1,265.503	15.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			2.71470	3.803	15.28	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,286.02280	1,128.134	14.93	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			450.97020	349.134	15.25	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			144.77020	203.734	15.25	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			261.11210	196.544	16.42	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			324.91210	421.144	16.42	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			454.04300	355.544	15.30	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			165.84300	228.244	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,529.28390	1,369.958	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			4.98390	6.758	15.25	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,509.53170	1,350.305	15.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			5.23170	7.105	15.17	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,460.20690	1,301.255	14.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			5.90690	8.055	14.98	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			85.65160	64.550	19.96	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,081.35160	1,221.350	19.96	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			67.13950	50.125	20.75	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,272.83950	1,416.925	20.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			64.18450	47.808	20.89	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,309.88450	1,454.608	20.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			188.60980	142.963	17.53	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			564.30980	679.763	17.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			116.19460	87.795	18.97	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			861.89460	994.594	18.97	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			88.77030	66.914	19.84	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,054.47030	1,193.714	19.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			257.17600	197.304	16.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			402.87600	504.104	16.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			224.74640	171.460	17.06	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			470.44640	578.260	17.06	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			207.27220	157.641	17.28	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			512.97220	624.441	17.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			371.55390	287.876	15.75	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			247.25390	324.676	15.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			337.30530	261.154	16.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			283.00530	367.954	16.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			294.12350	227.045	16.35	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			339.82350	433.846	16.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			562.42730	451.455	15.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			118.12730	168.255	15.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			442.23800	347.017	15.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			187.93800	253.817	15.43	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			430.75600	337.199	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	12.02	Put			196.45600	263.999	15.47	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			583.22120	469.814	14.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			108.92120	156.614	14.96	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			576.23530	463.638	14.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			111.93530	160.438	14.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			569.30340	457.517	15.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			115.00340	164.317	15.00	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			803.30030	665.296	14.36	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			49.00030	72.096	14.36	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			719.37280	590.608	14.58	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			65.07280	97.408	14.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			678.81920	555.253	14.68	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			74.51920	112.053	14.68	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			890.55210	747.762	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			36.25210	54.562	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			846.54180	706.049	14.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			42.24180	62.849	14.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			820.50050	681.476	14.37	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			46.20050	68.276	14.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,167.41300	1,014.498	14.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			13.11300	21.298	14.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			980.63280	833.795	14.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			26.33280	40.595	14.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			935.26920	790.365	14.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			30.96920	47.165	14.42	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,283.45950	1,127.153	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			9.15950	13.953	14.57	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,263.91870	1,108.201	14.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			9.61870	15.001	14.56	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,186.47590	1,033.087	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			12.17590	19.887	14.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			283.23160	224.047	16.83	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			460.73160	563.047	16.83	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			21.93790	17.752	30.74	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,619.43790	3,776.752	30.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,491.34270	1,332.810	14.66	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			8.84270	11.810	14.66	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,154.26620	1,004.413	14.30	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			21.76620	33.413	14.30	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			749.62270	625.127	14.46	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			89.12270	126.127	14.46	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			452.27520	366.835	15.65	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			279.67520	355.835	15.65	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,236.74900	1,089.715	14.03	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			36.34900	51.715	14.03	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			306.46440	253.392	17.53	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			666.06440	775.392	17.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			46.28510	34.864	29.61	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,845.88510	3,996.864	29.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,568.15660	1,411.403	14.48	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			17.75660	23.403	14.48	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			59.29490	49.301	29.29	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,147.69490	4,300.901	29.29	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,636.87080	1,481.037	14.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			25.27080	32.637	14.26	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,310.75400	1,165.363	13.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			49.15400	66.963	13.95	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			316.65940	268.982	18.22	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			875.05940	990.582	18.22	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			545.19180	466.750	16.15	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			425.09180	510.050	16.15	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			637.21060	551.018	15.74	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			356.01060	433.518	15.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			157.58610	136.141	21.89	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,007.88610	2,150.241	21.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,909.01360	1,750.158	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			19.31360	24.258	14.52	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			270.42160	232.947	19.38	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,220.72160	1,347.047	19.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,870.56390	1,712.088	14.46	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			20.86390	26.188	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,511.90140	1,358.490	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			42.20140	52.590	13.87	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			338.84600	291.580	18.38	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			949.14600	1,065.680	18.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			135.74280	117.597	22.66	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,266.04280	2,411.697	22.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			329.73960	283.758	18.49	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			980.03960	1,097.859	18.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			614.80670	531.995	15.91	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			395.10670	476.095	15.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			186.95480	161.104	21.06	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,737.25480	1,875.204	21.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			435.81230	375.418	17.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			686.11230	789.519	17.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			729.63470	634.051	15.23	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			279.93470	348.151	15.23	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			336.54120	289.597	18.41	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			956.84120	1,073.697	18.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			662.29900	574.071	15.62	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			342.59900	418.171	15.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,035.84390	907.315	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			126.14390	161.415	14.20	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			503.73850	434.485	16.71	0.00	0	33,750

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	Put			554.03850	648.585	16.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			975.95640	851.169	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			146.25640	185.269	14.28	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,074.29740	943.505	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			114.59740	147.605	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			687.43200	596.416	15.47	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			317.73200	390.516	15.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,058.82320	928.929	14.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			119.12320	153.029	14.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,338.53450	1,193.886	13.87	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			58.83450	77.986	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			990.73590	865.001	14.26	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			141.03590	179.101	14.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,235.51220	1,096.364	13.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			75.81220	100.464	13.98	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,311.62700	1,169.124	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			61.92700	83.224	13.90	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,066.54500	936.200	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			116.84500	150.300	14.17	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,493.43060	1,340.374	13.84	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			43.73060	54.474	13.84	0.00	0	59,545
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			79.03740	65.369	28.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,399.83740	4,550.369	28.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,181.50770	1,046.685	14.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			102.30770	131.685	14.02	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			326.05060	283.171	18.92	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			62.25990	80.436	13.80	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,116.85060	1,238.171	18.92	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			212.50990	184.700	20.94	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,733.30990	1,869.700	20.94	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,713.84660	1,557.561	14.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			34.64660	42.561	14.11	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,391.45990	1,245.436	13.80	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			446.91480	388.476	17.56	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			763.41480	869.276	17.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			336.21230	296.302	19.56	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,352.81230	1,478.002	19.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			100.98160	83.798	28.29	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,537.58160	4,685.498	28.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,786.90600	1,630.427	14.07	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			43.50600	52.127	14.07	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,468.20230	1,319.484	13.69	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			74.80230	91.184	13.69	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,538.25250	1,389.490	13.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			83.95250	100.890	13.64	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			342.69640	303.067	20.04	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,588.39640	1,714.467	20.04	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	17.45	Call			104.40780	85.991	27.98	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,950.10780	5,097.391	27.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,854.24520	1,699.286	14.06	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			49.94520	60.686	14.06	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			785.63840	703.512	15.99	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			493.03840	577.012	15.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,495.00870	3,329.655	17.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.80870	6.655	17.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,445.35580	3,280.048	16.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.15580	7.048	16.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,395.72280	3,230.463	16.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,365.73740	3,522.839	26.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			194.98530	165.000	27.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,055.78530	4,192.000	27.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			246.11550	218.974	22.21	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,446.91550	2,585.974	22.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,565.29520	2,706.778	22.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			231.94030	209.011	22.68	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,592.74030	2,736.011	22.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			450.32550	400.498	18.88	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,251.12550	1,367.498	18.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			204.93740	195.839	26.03	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,298.41270	1,416.230	19.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			296.72510	263.421	21.11	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,027.52510	2,160.421	21.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			545.94980	486.129	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			956.74980	1,063.129	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			234.49520	209.778	22.55	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			993.09450	1,100.833	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			506.32770	450.464	18.27	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,067.12770	1,177.464	18.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			957.23810	859.287	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			318.03810	386.287	14.96	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			437.61270	389.230	19.03	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			391.19130	466.646	15.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			560.07880	498.736	17.75	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			920.87880	1,025.736	17.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,080.91300	966.320	14.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			241.71300	293.320	14.44	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			532.29450	473.833	18.01	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			278.34230	336.754	14.66	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			987.00350	884.104	14.81	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			297.80350	361.104	14.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,364.74020	1,234.307	13.85	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			125.54020	161.307	13.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			880.39130	789.646	15.41	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			180.54380	224.558	14.16	0.00	0	580

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	11.75	Call			1,113.74940	997.154	14.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			224.54940	274.154	14.36	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,756.50290	1,603.098	13.83	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			67.30290	80.098	13.83	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,017.54230	909.754	14.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.52280	7.464	16.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,711.56210	1,558.950	13.78	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			72.36210	85.950	13.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,535.12230	1,386.084	13.55	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			95.92230	113.084	13.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,209.74380	1,087.558	14.16	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			343.51390	305.212	20.50	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,832.61390	1,960.712	20.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			103.58670	86.385	27.61	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,312.68670	5,461.885	27.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,916.26720	1,761.508	13.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			55.36720	67.008	13.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,610.97850	1,462.525	13.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			90.07850	108.025	13.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,602.22690	1,453.993	13.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			91.32690	109.493	13.63	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,368.24580	1,245.976	13.93	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			190.64580	235.976	13.93	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			297.13720	279.782	23.43	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,919.53720	3,069.782	23.43	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			930.00670	851.189	16.25	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			620.00670	709.189	16.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,216.82280	1,107.284	14.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			320.12280	378.684	14.51	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,165.23740	1,060.712	14.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			358.53740	422.112	14.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,159.64970	1,055.912	14.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,455.59100	7,610.376	27.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,891.63400	1,741.760	13.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			94.93400	113.160	13.51	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,308.02900	1,192.765	14.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			261.32900	314.165	14.19	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,232.97390	3,385.445	24.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,289.25950	1,175.150	14.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			272.55950	326.550	14.25	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			321.50430	302.440	27.10	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,974.80430	4,123.840	27.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			72.29100	58.976	27.10	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			362.94970	427.312	14.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,154.08610	1,051.138	14.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			367.38610	432.538	14.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			430.44780	391.249	21.00	0.00	0	1,204

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	14.59	Put			2,173.74780	2,302.649	21.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			329.67390	314.045	24.41	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			877.56500	808.494	17.97	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,133.46500	1,232.694	17.97	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			874.55250	805.728	17.99	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,140.45250	1,239.928	17.99	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			871.54960	802.971	18.01	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,147.44960	1,247.171	18.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			885.99850	816.780	17.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,133.49850	1,232.480	17.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			882.97350	814.001	17.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,140.47350	1,239.701	17.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			879.95820	811.231	18.00	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,147.45820	1,246.931	18.00	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,088.52330	1,012.054	17.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,137.52330	1,229.354	17.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,085.20780	1,008.966	17.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,144.20780	1,236.266	17.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,081.90090	1,005.899	17.87	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,150.90090	1,243.199	17.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,096.77540	1,020.231	17.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,137.27540	1,229.131	17.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,093.44780	1,017.137	17.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,143.94780	1,236.037	17.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,090.13490	1,014.051	17.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,150.63490	1,242.951	17.87	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,498.11970	1,411.630	16.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			707.01970	789.030	16.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,494.17420	1,407.781	16.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			713.07420	795.181	16.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,490.24340	1,403.952	16.13	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			719.14340	801.352	16.13	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,278.75800	1,206.242	17.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,127.05800	1,223.042	17.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,275.80940	1,202.916	17.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,134.10940	1,229.716	17.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,272.88290	1,199.598	17.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,141.18290	1,236.398	17.73	0.00	0	0
Total \$ / R Option											1,400,512.00	10,000	1,570,467
Total \$ / R											422,223,632.10	44,700	2,942,742
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.09320		12.25430			120,932.00	10	694
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.28590		12.44970			0.00	0	98
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.47300		12.63920			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.67860		12.84670			0.00	0	27

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future											120,932.00	10	819
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				98,063.27760	83,379.485	14.44	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				2,633.27760	4,059.485	14.44	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				97,151.16460	82,504.581	14.44	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				2,721.16460	4,184.581	14.44	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				98,977.81420	84,257.432	14.44	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				2,547.81420	3,937.432	14.44	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				92,525.89540	80,386.063	14.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				16,555.89540	20,796.063	14.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				91,814.90590	79,725.643	14.35	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				16,844.90590	21,135.643	14.35	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				91,107.26590	79,122.945	14.38	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				17,137.26590	21,532.945	14.38	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				104,252.20940	93,088.406	14.54	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				26,332.20940	31,788.406	14.54	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				105,519.75530	94,219.945	14.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				25,599.75530	30,919.945	14.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				104,884.27940	93,625.343	14.51	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				25,964.27940	31,325.343	14.51	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				54,245.36860	62,688.491	15.83	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				98,493.90960	90,166.226	15.86	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				54,823.90960	63,306.226	15.86	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				99,339.47400	90,933.691	15.80	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				53,669.47400	62,073.691	15.80	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				98,915.36860	90,548.491	15.83	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											120,932.00	10	819
£ / R	On 12/06/2015	Foreign Exchange Future			17.87360			17.93840			132,264,640.00	7,400	28,539
£ / R	On 14/09/2015	Foreign Exchange Future			18.14740			18.21350			0.00	0	930
£ / R	On 11/12/2015	Foreign Exchange Future			18.41860			18.48620			165,767.40	9	19
£ / R	On 14/03/2016	Foreign Exchange Future			18.72150			18.78960			0.00	0	0
Total £ / R Future											132,430,407.40	7,409	29,488
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				2,110.59080	2,170.517	18.90	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				1,075.88740	1,124.431	16.97	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				172.45110	156.260	16.98	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				1,084.05110	1,132.661	16.98	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				170.55880	154.508	17.00	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				1,092.15880	1,140.908	17.00	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				48.99080	44.117	18.90	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,041.57630	986.252	14.65	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				103.17630	112.652	14.65	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				174.28740	158.031	16.97	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	18.96	Call			465.49290	443.834	16.37	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,211.99290	1,256.434	16.37	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,233.70060	7,167.612	23.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.20060	0.212	23.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			470.67990	448.798	16.34	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,197.17990	1,241.399	16.34	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			468.07840	446.308	16.35	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,204.57840	1,248.908	16.35	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			913.60690	884.214	15.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			931.17130	969.266	15.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			937.40690	975.614	15.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,202.37600	1,164.504	14.68	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			586.17600	615.904	14.68	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			921.31510	891.541	15.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			925.11510	962.941	15.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			917.37130	887.866	15.52	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			985.70790	961.073	16.37	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,396.10790	1,439.573	16.37	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			982.65540	958.116	16.38	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,403.05540	1,446.615	16.38	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			988.76580	964.042	16.35	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,389.16580	1,432.542	16.35	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											132,430,407.40	7,409	64,318
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10151		0.10190			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10328		0.10368			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10504		0.10545			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,194.71310	1,155.943	15.04	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			4.61310	5.043	15.04	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			339.54340	320.050	14.67	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			149.44340	169.150	14.67	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			56.16810	53.293	18.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			866.06810	902.393	18.20	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,390.87400	1,354.376	14.23	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			23.17400	26.376	14.23	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			604.07220	582.555	15.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			236.37220	254.555	15.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			236.84450	229.168	17.96	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			869.14450	901.168	17.96	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,591.68290	1,554.941	14.49	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			46.88290	50.641	14.49	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			819.12730	794.993	15.15	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	0.10	Put			274.32730	290.693	15.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			409.27600	397.495	17.63	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			864.47600	893.195	17.63	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	30/04/2015	Foreign Exchange Future			12.89240		12.92460			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			12.90880		12.94090			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			12.93390		12.96620			6,945,504.30	537	153,996
€ / R	On	14/09/2015	Foreign Exchange Future			13.15940		13.19200			0.00	0	11,273
€ / R	On	11/12/2015	Foreign Exchange Future			13.38360		13.41700			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.63740		13.67140			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.15480		14.18740			0.00	0	0
Total € / R Future											6,945,504.30	537	176,544
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			216.61840	190.111	13.53	1,901,111.00	10,000	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			102.01840	107.711	13.53	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			30.34680	26.715	18.65	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,379.44680	1,407.915	18.65	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			29.89890	26.316	18.68	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,388.99890	1,417.516	18.68	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			29.45780	25.924	18.72	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,398.55780	1,427.125	18.72	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			25.43400	22.355	19.06	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,494.53400	1,523.555	19.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			13.45090	12.083	21.87	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,397.25090	2,428.183	21.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			12.92890	11.616	22.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,436.72890	2,467.716	22.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			134.72280	122.783	15.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			648.52280	668.883	15.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			87.94470	79.628	16.45	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			901.74470	925.728	16.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			12.67760	11.392	22.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,456.47760	2,487.492	22.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			151.71140	138.579	15.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			585.51140	604.679	15.10	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			50.90530	45.873	18.03	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,284.70530	1,311.973	18.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			12.80260	11.503	22.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,446.60260	2,477.603	22.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			760.68810	730.521	12.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			44.48810	46.621	12.64	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			460.74210	434.796	13.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			144.54210	150.896	13.13	0.00	0	200

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			623.69030	601.232	13.67	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			331.69030	341.832	13.67	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,168.24360	2,193.290	19.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			119.56090	112.043	19.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,177.56090	2,202.643	19.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			731.88850	707.964	13.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			239.88850	248.564	13.20	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			118.88370	111.401	19.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,186.88370	2,212.001	19.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			147.11920	138.214	18.89	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,855.11920	1,878.814	18.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			120.24360	112.690	19.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			430.95380	440.430	13.83	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,263.84940	3,289.902	22.64	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			294.19810	282.903	18.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,867.19810	1,889.303	18.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,481.79130	2,448.988	13.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			14.79130	15.388	13.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			797.95380	774.030	13.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,875.86650	1,898.016	18.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			291.54710	280.338	18.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,884.54710	1,906.738	18.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			498.85050	481.481	16.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			981.85050	997.881	16.07	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			180.84940	173.502	22.64	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			292.86650	281.616	18.70	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			697.12160	674.267	15.90	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1,015.72160	1,026.867	15.90	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			694.23270	671.416	15.93	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1,022.83270	1,034.016	15.93	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			691.36100	668.583	15.95	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1,029.96100	1,041.183	15.95	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			887.78680	864.402	17.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,650.38680	1,659.602	17.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			885.31340	861.954	17.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,657.91340	1,667.154	17.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			890.26430	866.867	17.57	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,642.86430	1,652.067	17.57	0.00	0	0
Total € / R Option											1,901,111.00	10,000	147,358
Total € / R											8,846,615.30	10,537	323,902
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.21330		9.24410			0.00	0	15,315
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.31480		9.34530			0.00	0	1,256
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.41900		9.45010			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.53790		9.56900			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											0.00	0	16,571
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			351.40050	332.421	14.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			107.30050	119.121	14.29	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			18.90590	17.780	17.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,034.80590	1,064.480	17.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			853.74950	825.183	14.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			9.64950	11.883	14.39	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			624.15960	598.405	14.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			30.05960	35.105	14.26	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			84.84930	79.110	15.60	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			490.74930	515.810	15.60	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			19.82880	18.647	17.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,015.72880	1,045.347	17.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			19.36190	18.208	17.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,025.26190	1,054.908	17.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			260.06550	244.197	14.33	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			165.96550	180.897	14.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			120.20540	112.566	15.18	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			376.10540	399.266	15.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,103.93630	1,130.554	16.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			97.98510	94.152	16.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,112.68510	1,139.352	16.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			100.50250	96.571	16.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,095.20250	1,121.771	16.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			99.23630	95.354	16.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,209.32860	2,178.480	16.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			9.22860	9.480	16.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,159.84220	2,129.009	15.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			9.74220	10.009	15.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,110.38610	2,079.570	15.73	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			10.28610	10.570	15.73	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			541.67170	525.011	13.91	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			472.67170	487.111	13.91	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			537.45730	520.896	13.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			478.45730	492.996	13.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			545.91890	529.159	13.89	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			466.91890	481.259	13.89	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,777
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.69690		9.71930			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.84020		9.86290			0.00	0	0
Total CAD/ R Future											0.00	0	4,071

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			392.21810	405.720	13.52	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			106.32530	97.155	13.45	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			377.02530	390.255	13.45	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			103.89490	94.861	13.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			384.59490	397.961	13.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			101.51810	92.620	13.52	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			447.65990	433.369	13.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			244.75990	253.169	13.33	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			458.45680	443.939	13.29	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			235.55680	243.739	13.29	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			453.03220	438.631	13.31	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			240.13220	248.430	13.31	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	4,071
CHF / R	On	12/06/2015	Foreign Exchange Future			12.50540		12.55030			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.75820		12.80350			0.00	0	1,539
Total CHF / R Future											0.00	0	8,997
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			762.04750	724.886	13.94	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			51.74750	59.486	13.94	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			753.15000	716.174	13.90	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			52.85000	60.774	13.90	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			744.27460	707.488	13.87	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			53.97460	62.088	13.87	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			515.71530	480.039	15.03	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			502.21530	511.839	15.03	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			511.57020	476.293	15.06	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			508.07020	518.093	15.06	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			507.71190	472.579	15.09	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			514.21190	524.379	15.09	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,997
CNH / R	On	12/06/2015	Foreign Exchange Future			1.93500		1.95630			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.94820		1.96920			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,255.01860	1,072.670	14.72	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			92.01860	122.670	14.72	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,171.23340	993.122	14.66	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			108.23340	143.122	14.66	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,090.79300	918.016	14.67	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			127.79300	168.016	14.67	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			689.43870	596.123	15.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			897.43870	1,014.123	15.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			651.64200	562.577	15.60	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			959.64200	1,080.577	15.60	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			615.73590	530.805	15.70	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,023.73590	1,148.805	15.70	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			1.73840		1.74160			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.77030		1.77340			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			360.16290	338.722	12.43	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			344.16290	354.722	12.43	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			313.11580	293.139	12.44	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			397.11580	409.139	12.44	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			275.37420	256.718	12.63	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			459.37420	472.718	12.63	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			484.93590	491.336	13.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			765.18120	741.328	13.97	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			531.18120	538.328	13.97	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			718.11270	694.930	14.09	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			584.11270	591.930	14.09	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			818.93590	794.336	13.93	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			0.12830		0.12980			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12780		0.12940			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12740		0.12850			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			0.05870		0.05970			0.00	0	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05660		0.05410			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05530		0.05210			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			1.06950		1.05810			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			1.07110		1.05960			0.00	0	50
QUANTO €	On 11/12/2015	Foreign Exchange Future			1.07300		1.06150			0.00	0	0
Total QUANTO € / \$ Future										0.00	0	300
Total QUANTO € / \$										0.00	0	300
RAIN	On 12/06/2015	Foreign Exchange Future			21,010.84000		21,156.77000			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			4.46440		4.54000			0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Future			4.42760		4.50590			0.00	0	0
Total TRY / R Future										0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Call			5.23250	2.696	14.27	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Put			455.23250	528.296	14.27	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Call			4.91020	2.546	14.35	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Put			464.91020	538.146	14.35	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Call			4.63190	2.406	14.43	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Put			474.63190	548.006	14.43	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Call			104.03990	77.208	12.96	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Put			208.13990	259.608	12.96	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Call			111.04870	82.754	12.90	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Put			195.14870	245.153	12.90	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Call			107.49580	79.938	12.93	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Put			201.59580	252.338	12.93	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			1.63120		1.65110			0.00	0	16
ZMW / R	On 14/09/2015	Foreign Exchange Future			1.58470		1.60090			0.00	0	0
Total ZMW / R Future										0.00	0	16
Total ZMW / R										0.00	0	16
Total Futures										560 319 963.80	42,656	1,888,947
Total Options										3 301 623.00	20,000	1,753,861
Grand Total:										563,621,586.80	62,656	3,642,808