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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/04/2015 Foreign Exchange Future			12.20020		12.00480			0.00	0	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.20220		12.00680			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.20420		12.00870			0.00	0	0
\$ / R On 06/05/2015 Foreign Exchange Future			12.21600		12.02050			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.22990		12.03410			134,528.90	11	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.23390		12.03810			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.25790		12.06170			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.27190		12.07540			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.28400		12.08730			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.29000		12.09320			539,457,260.00	43,894	1,180,221
\$ / R On 26/06/2015 Foreign Exchange Future			12.31840		12.12100			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.32650		12.12900			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.33870		12.14100			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.35300		12.14850			6,991,798.00	566	566
\$ / R On 29/07/2015 Foreign Exchange Future			12.38660		12.18800			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.44810		12.24840			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.45650		12.25670			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.47770		12.27750			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.48620		12.28590			30,890,858.80	2,474	92,179
\$ / R On 28/09/2015 Foreign Exchange Future			12.51590		12.31500			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.52020		12.31920			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			12.58020		12.37830			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.64150		12.43860			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.67000		12.46650			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.67660		12.47300			25,505,319.20	2,012	71,623
\$ / R	On	21/12/2015	Foreign Exchange Future			12.69850		12.49450			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.81640		12.61000			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.87990		12.67200			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.88660		12.67860			12,951,033.00	1,005	3,973
\$ / R	On	09/06/2016	Foreign Exchange Future			13.07660		12.86580			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.08510		12.87430			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.28510		13.07270			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.29370		13.08110			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.47670		13.26260			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.48730		13.27320			0.00	0	0
Total \$ / R Future											615,930,797.90	49,962	1,380,781
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,205.51660	1,400.541	22.84	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.71660	0.341	22.84	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			857.30010	1,051.461	20.02	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			2.50010	1.262	20.02	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			147.11030	264.850	15.70	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			142.31030	64.650	15.70	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.28910	0.168	35.83	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,145.48910	2,949.968	35.83	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			37.80780	67.125	17.45	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			501.00780	334.925	17.45	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			140.05120	244.602	15.85	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			181.35120	90.402	15.85	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			281.36300	433.714	15.89	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			72.66300	29.514	15.89	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			411.29110	576.840	15.21	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			50.79110	20.840	15.21	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			41.79300	68.504	17.85	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			641.29300	472.504	17.85	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			328.33610	468.984	15.13	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			114.23610	59.084	15.13	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			325.68620	462.720	15.22	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			127.58620	68.820	15.22	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			5.66870	5.760	30.38	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,423.96870	3,227.860	30.38	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			926.68280	1,115.371	15.08	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			14.98280	7.471	15.08	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			338.69680	465.864	15.10	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			6.43440	3.637	15.72	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			176.99680	107.964	15.10	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			200.44680	284.631	15.70	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			348.74680	236.731	15.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,265.50270	1,460.427	16.41	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			3.80270	2.527	16.41	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,128.13440	1,321.537	15.72	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			349.13370	472.360	15.12	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			203.73370	130.460	15.12	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			196.54380	272.313	15.94	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			421.14380	300.413	15.94	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			355.54410	474.733	15.12	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			228.24410	150.733	15.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,369.95790	1,564.550	16.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			6.75790	4.550	16.09	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,350.30530	1,544.774	16.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			7.10530	4.774	16.01	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,301.25540	1,495.386	15.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			8.05540	5.386	15.82	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			64.55010	86.446	19.39	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,221.35010	1,046.446	19.39	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			50.12480	67.195	20.22	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,416.92480	1,237.195	20.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			47.80790	64.135	20.38	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,454.60790	1,274.135	20.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			142.96290	194.900	17.06	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			679.76290	534.900	17.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			87.79450	118.382	18.41	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			994.59450	828.382	18.41	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			66.91390	89.700	19.27	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,193.71390	1,019.700	19.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			197.30390	267.115	16.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			504.10390	377.115	16.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			171.46040	232.970	16.61	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			578.26040	442.970	16.61	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			157.64060	214.561	16.82	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			624.44060	484.561	16.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			287.87590	388.369	15.54	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			324.67590	228.369	15.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			261.15390	352.572	15.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			367.95390	262.572	15.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			227.04550	305.980	15.91	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			433.84550	315.980	15.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			451.45480	586.507	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			168.25480	106.507	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			347.01740	462.015	15.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			253.81740	172.015	15.26	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			337.19920	450.071	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			263.99920	180.071	15.30	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			469.81430	607.957	14.78	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	11.78	Put			156.61430	97.956	14.78	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			463.63810	600.753	14.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			160.43810	100.753	14.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			457.51710	593.603	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			164.31710	103.603	14.82	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			665.29620	834.432	14.67	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			72.09620	44.432	14.67	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			590.60840	749.136	14.64	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			97.40840	59.136	14.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			555.25310	707.803	14.62	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			112.05310	67.803	14.62	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			747.76180	922.824	14.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			54.56180	32.824	14.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			706.04910	878.272	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			62.84910	38.272	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			681.47550	851.879	14.68	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			68.27550	41.879	14.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,014.49830	1,201.886	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			21.29830	11.886	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			833.79480	1,013.828	14.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			40.59480	23.828	14.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			790.36540	968.029	14.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			47.16540	28.029	14.73	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,127.15280	1,318.329	15.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			13.95280	8.329	15.11	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,108.20060	1,298.744	15.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			15.00060	8.744	15.03	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,033.08690	1,221.042	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			19.88690	11.042	14.82	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			224.04670	292.900	16.37	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			563.04670	434.499	16.37	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			17.75150	21.331	30.27	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,776.75150	3,582.931	30.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,332.80950	1,526.654	15.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			11.80950	8.254	15.42	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,004.41320	1,188.521	14.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			33.41320	20.121	14.55	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			625.12710	778.874	14.48	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			126.12710	82.374	14.48	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			366.83520	469.685	15.38	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			355.83520	260.985	15.38	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			0.00000	487.083	15.38	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			0.00000	274.083	15.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,089.71510	1,270.352	14.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			51.71510	33.752	14.15	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			253.39180	313.289	17.02	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			775.39180	636.689	17.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			34.86370	44.381	29.66	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,996.86370	3,807.781	29.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,411.40280	1,604.149	15.12	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			23.40280	17.549	15.12	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			49.30060	60.516	29.28	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,300.90060	4,112.415	29.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,481.03660	1,672.331	14.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			32.63660	24.231	14.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,165.36310	1,345.444	14.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			66.96310	47.344	14.14	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			268.98190	321.634	17.69	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			990.58190	843.534	17.69	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			466.75010	559.318	15.72	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			510.05010	402.818	15.72	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			551.01820	654.586	15.32	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			433.51820	336.886	15.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			136.14150	156.698	21.30	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,150.24150	1,970.498	21.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,750.15810	1,944.716	14.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			24.25810	18.516	14.95	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			232.94720	272.710	18.82	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,347.04720	1,186.510	18.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,712.08780	1,906.210	14.89	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			26.18780	20.010	14.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,358.49020	1,546.787	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			52.59020	40.587	14.33	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			291.57980	343.575	17.84	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,065.67980	917.375	17.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			117.59710	134.361	22.05	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,411.69710	2,228.161	22.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			283.75850	334.159	17.96	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,097.85850	947.959	17.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			531.99500	630.271	15.46	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			476.09500	374.071	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			161.10420	186.808	20.49	467,019.75	2,500	122,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,875.20420	1,700.608	20.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			375.41850	444.313	16.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			789.51850	658.113	16.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			634.05100	749.186	14.80	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			348.15100	262.986	14.80	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			289.59690	341.192	17.87	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,073.69690	924.992	17.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			574.07090	679.511	15.17	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			418.17090	323.312	15.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			907.31520	1,064.827	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			161.41520	118.627	14.19	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			434.48540	514.832	16.23	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			648.58540	528.632	16.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			851.16940	1,003.956	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			185.26940	137.756	14.27	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			943.50500	1,103.866	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			147.60500	107.666	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			596.41550	705.537	15.03	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			390.51550	299.337	15.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			928.92870	1,088.161	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			153.02870	111.961	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,193.88610	1,372.844	14.05	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			77.98610	56.644	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			865.00120	1,018.987	14.25	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			179.10120	132.787	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,096.36390	1,267.174	13.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			100.46390	70.974	13.97	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,169.12370	1,345.831	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			83.22370	59.631	14.01	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			936.20020	1,096.000	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			150.30020	109.800	14.16	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,340.37400	1,528.263	14.30	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			54.47400	42.063	14.30	0.00	0	59,545
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			65.36860	78.313	28.71	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,550.36860	4,362.413	28.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,046.68520	1,212.027	14.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			131.68520	96.127	14.01	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			283.17080	329.546	18.38	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			80.43640	60.029	14.03	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,238.17080	1,083.646	18.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			184.69980	212.656	20.38	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,869.69980	1,696.756	20.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,557.56120	1,749.239	14.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			42.56120	33.339	14.56	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,245.43640	1,425.930	14.03	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			388.47560	454.672	17.05	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			869.27560	734.472	17.05	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			296.30200	338.468	19.01	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,478.00200	1,318.268	19.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			83.79810	103.360	28.53	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,685.49810	4,503.160	28.53	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,630.42740	1,822.135	14.50	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			52.12740	41.935	14.50	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,319.48350	1,502.288	14.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			91.18350	72.088	14.04	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,389.48950	1,572.292	13.96	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			100.88950	80.792	13.96	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			303.06700	343.648	19.56	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,714.46700	1,552.148	19.56	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			85.99100	101.749	27.99	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,097.39100	4,910.249	27.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,699.28610	1,889.706	14.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			60.68610	48.206	14.36	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			703.51220	799.643	15.45	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			577.01220	469.643	15.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,329.65530	3,532.225	17.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.65530	5.625	17.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,280.04830	3,482.563	17.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.04830	5.963	17.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,230.46350	3,432.922	17.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,522.83860	3,326.165	25.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			165.00030	192.483	27.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,192.00030	4,015.883	27.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			218.97390	244.815	21.73	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,585.97390	2,408.215	21.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,706.77780	2,526.412	22.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			209.01140	230.421	22.10	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,736.01140	2,553.821	22.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			400.49780	453.483	18.40	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,367.49780	1,216.883	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			195.83860	202.765	25.05	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,416.22970	1,263.832	18.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			263.42060	296.317	20.65	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,160.42060	1,989.717	20.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			486.12920	551.912	17.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,063.12920	925.312	17.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			209.77780	233.012	22.03	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,100.83260	961.232	17.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			450.46410	511.067	17.79	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,177.46410	1,034.467	17.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			859.28670	976.567	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			386.28670	299.967	14.45	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			389.22970	440.432	18.55	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			466.64590	370.741	14.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			498.73600	566.473	17.27	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,025.73600	889.873	17.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			966.32040	1,104.333	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			293.32040	227.733	14.17	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			473.83260	537.832	17.53	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			336.75400	262.348	14.31	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			884.10420	1,007.377	14.38	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			361.10420	280.777	14.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,234.30680	1,395.200	13.61	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			161.30680	118.600	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			789.64590	897.341	14.89	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			224.55790	170.151	13.90	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			997.15410	1,138.147	14.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			274.15410	211.547	14.10	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,603.09800	1,790.523	14.11	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			80.09800	63.923	14.11	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			909.75400	1,038.948	14.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.46350	6.322	17.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,558.94970	1,745.270	14.05	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			85.94970	68.670	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,386.08430	1,567.378	13.83	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			113.08430	90.778	13.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,087.55790	1,236.751	13.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			305.21180	343.863	20.06	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,960.71180	1,795.363	20.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			86.38500	102.567	27.67	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,461.88500	5,274.067	27.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,761.50840	1,951.580	14.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			67.00840	53.080	14.21	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,462.52470	1,644.856	13.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			108.02470	86.356	13.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,453.99270	1,636.053	13.86	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			109.49270	87.553	13.86	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,245.97600	1,395.754	13.58	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			235.97600	179.354	13.58	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			279.78160	292.787	22.57	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,069.78160	2,876.387	22.57	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			851.18890	942.370	15.65	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			709.18890	592.470	15.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,107.28440	1,237.704	14.10	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			378.68440	301.104	14.10	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,060.71180	1,184.820	14.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			422.11180	338.220	14.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,055.91240	1,179.086	14.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,610.37590	7,414.167	27.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,741.75950	1,926.804	13.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			113.15950	90.204	13.60	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,192.76500	1,331.113	13.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			314.16500	244.513	13.78	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,385.44540	3,185.693	23.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,175.15020	1,311.900	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			326.55020	255.300	13.84	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			302.44050	313.788	26.28	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,123.84050	3,927.188	26.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			58.97590	70.767	27.23	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			427.31240	342.486	14.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,051.13820	1,173.384	14.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			432.53820	346.784	14.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			391.24890	431.606	20.57	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			2,302.64890	2,135.006	20.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			314.04540	322.293	23.43	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			808.49430	887.923	17.57	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,232.69430	1,101.323	17.57	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			805.72810	884.838	17.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,239.92810	1,108.238	17.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			802.97060	881.775	17.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,247.17060	1,115.175	17.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			816.78030	896.600	17.57	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,232.48030	1,101.500	17.57	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			814.00100	893.503	17.59	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,239.70100	1,108.403	17.59	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			811.23050	890.422	17.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,246.93050	1,115.322	17.61	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,012.05370	1,102.822	17.52	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,229.35370	1,107.722	17.52	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,008.96610	1,099.938	17.54	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,236.26610	1,114.838	17.54	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,005.89880	1,096.565	17.56	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,243.19880	1,121.465	17.56	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,020.23100	1,111.337	17.51	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,229.13100	1,107.637	17.51	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,017.13720	1,108.449	17.54	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,236.03720	1,114.749	17.54	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,014.05110	1,105.064	17.56	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,242.95110	1,121.364	17.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,411.62970	1,517.738	15.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			789.02970	681.038	15.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,407.78120	1,513.661	15.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			795.18120	686.961	15.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,403.95190	1,509.606	15.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			801.35190	692.906	15.64	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,206.24170	1,294.297	17.26	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,223.04170	1,096.997	17.26	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,202.91650	1,291.274	17.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,229.71650	1,103.974	17.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,199.59820	1,288.268	17.31	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,236.39820	1,110.968	17.31	0.00	0	0
Total \$ / R Option											467,019.75	2,500	1,567,967
Total \$ / R											616,397,817.65	52,462	2,948,748
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.29000		12.09320			393,280.00	32	694
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.48620		12.28590			12,486.20	1	98
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.67660		12.47300			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.88660		12.67860			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											405,766.20	33	819
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				83,379.48490	101,339.498	14.68	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				4,059.48490	2,339.498	14.68	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				82,504.58140	100,413.351	14.67	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				4,184.58140	2,413.351	14.67	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				84,257.43210	102,267.589	14.69	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				3,937.43210	2,267.590	14.69	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				80,386.06270	95,235.470	14.33	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				20,796.06270	15,615.470	14.33	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				79,725.64320	94,511.401	14.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				21,135.64320	15,891.401	14.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				79,122.94550	93,790.367	14.35	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				21,532.94550	16,170.367	14.35	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				93,088.40630	106,474.310	14.25	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				31,788.40630	24,814.310	14.25	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				94,219.94510	107,781.897	14.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				30,919.94510	24,121.897	14.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				93,625.34300	107,126.439	14.24	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				31,325.34300	24,466.439	14.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				62,688.49080	51,539.609	15.21	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				90,166.22630	99,766.143	15.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				63,306.22630	52,106.143	15.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				90,933.69060	100,636.257	15.18	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				62,073.69060	50,976.257	15.18	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				90,548.49080	100,199.609	15.21	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											405,766.20	33	819
£ / R	On 12/06/2015	Foreign Exchange Future			18.12720			17.87360			19,124,196.00	1,055	28,442
£ / R	On 14/09/2015	Foreign Exchange Future			18.40560			18.14740			184,056.00	10	940
£ / R	On 11/12/2015	Foreign Exchange Future			18.68100			18.41860			0.00	0	19
£ / R	On 14/03/2016	Foreign Exchange Future			18.98930			18.72150			0.00	0	0
Total £ / R Future											19,308,252.00	1,065	29,401
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				2,170.51710	1,929.205	18.25	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				1,124.43130	920.949	16.44	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				156.26050	205.931	16.46	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				1,132.66050	928.731	16.46	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				154.50840	203.737	16.48	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				1,140.90840	936.537	16.48	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				44.11710	56.405	18.25	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				986.25210	1,202.554	14.97	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				112.65210	75.354	14.97	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				158.03130	208.150	16.44	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	14/09/2015	Foreign Exchange Option	18.96	Call			443.83360	515.808	15.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,256.43360	1,070.208	15.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,167.61190	7,425.746	23.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.21190	0.146	23.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			448.79850	521.669	15.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,241.39850	1,056.069	15.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			446.30830	518.730	15.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,248.90830	1,063.130	15.82	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			884.21380	996.140	15.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			969.26590	819.491	15.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			975.61380	825.140	15.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,164.50360	1,313.912	14.34	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			615.90360	502.912	14.34	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			891.54120	1,004.862	15.08	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			962.94120	813.862	15.08	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			887.86590	1,000.491	15.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			961.07250	1,054.605	15.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,439.57250	1,265.305	15.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			958.11550	1,051.289	15.91	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,446.61550	1,271.989	15.91	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			964.04190	1,057.934	15.88	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,432.54190	1,258.634	15.88	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											19,308,252.00	1,065	64,231
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10305		0.10151			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10485		0.10328			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10664		0.10504			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,155.94260	1,309.393	16.34	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			5.04260	4.293	16.34	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			320.04980	412.248	14.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			169.14980	107.148	14.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			53.29250	69.740	17.49	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			902.39250	764.640	17.49	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,354.37570	1,499.608	13.69	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			26.37570	14.608	13.69	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			582.55530	676.139	14.65	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			254.55530	191.139	14.65	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			229.16840	263.157	17.26	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			901.16840	778.157	17.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,554.94140	1,699.756	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			50.64140	36.056	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			794.99330	894.043	14.76	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	11/12/2015	Foreign Exchange Option	0.10	Put			290.69330	230.343	14.76	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			397.49500	444.839	17.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			893.19500	781.139	17.08	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			12.99770		12.89240			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.01400		12.90880			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.03950		12.93390			5,202,760.50	399	153,998
€ / R	On	14/09/2015	Foreign Exchange Future			13.26730		13.15940			0.00	0	11,273
€ / R	On	11/12/2015	Foreign Exchange Future			13.49410		13.38360			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.75110		13.63740			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.27080		14.15480			0.00	0	0
Total € / R Future											5,202,760.50	399	176,546
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			190.11110	255.488	13.64	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			107.71110	67.788	13.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			26.71480	30.938	18.28	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,407.91480	1,306.938	18.28	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			26.31630	30.501	18.32	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,417.51630	1,316.501	18.32	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			25.92450	30.032	18.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,427.12450	1,326.032	18.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			22.35510	25.768	18.69	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,523.55510	1,421.768	18.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			12.08300	13.306	21.51	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,428.18300	2,323.806	21.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			11.61610	12.771	21.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,467.71610	2,363.271	21.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			122.78260	145.337	15.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			668.88260	585.837	15.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			79.62800	92.834	16.10	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			925.72800	833.334	16.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			11.39170	12.514	21.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,487.49170	2,383.014	21.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			138.57880	164.218	14.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			604.67880	524.718	14.84	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			45.87250	52.459	17.66	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,311.97250	1,212.959	17.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			11.50320	12.642	21.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,477.60320	2,373.142	21.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			730.52120	825.212	12.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			46.62120	35.712	12.93	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			434.79570	506.949	13.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			150.89570	117.449	13.14	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			601.23190	660.559	13.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			341.83190	293.259	13.47	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,193.28970	2,092.903	19.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			112.04270	119.488	19.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,202.64270	2,102.188	19.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			707.96380	776.218	13.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			248.56380	208.918	13.02	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			111.40100	118.782	19.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,212.00100	2,111.482	19.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			138.21380	148.362	18.55	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,878.81380	1,781.062	18.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			112.68970	120.203	19.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			440.42970	386.489	13.56	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,289.90220	3,182.131	22.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			282.90300	299.412	18.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,889.30300	1,795.312	18.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,448.98840	2,557.634	13.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			15.38840	13.534	13.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			774.02970	830.589	13.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,898.01640	1,803.916	18.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			280.33820	296.633	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,906.73820	1,812.533	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			481.48110	514.148	15.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			997.88110	920.048	15.77	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			173.50220	176.231	22.14	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			281.61640	298.016	18.40	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			674.26680	715.623	15.69	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1,026.86680	954.523	15.69	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			671.41640	712.554	15.71	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1,034.01640	961.454	15.71	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			668.58300	709.503	15.73	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1,041.18300	968.403	15.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			864.40190	904.747	17.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,659.60190	1,583.947	17.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			861.95410	902.145	17.45	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,667.15410	1,591.345	17.45	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			866.86730	907.361	17.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,652.06730	1,576.561	17.42	0.00	0	0
Total € / R Option											0.00	0	147,358
Total € / R											5,202,760.50	399	323,904
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.32930		9.21330			0.00	0	15,315
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.43200		9.31480			0.00	0	1,256
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.53720		9.41900			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.65790		9.53790			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			332.42140	408.717	13.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			119.12140	79.417	13.93	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			17.77990	22.558	16.73	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,064.47990	953.258	16.73	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			825.18330	936.322	14.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			11.88330	7.022	14.50	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			598.40470	700.645	14.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			35.10470	21.345	14.18	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			79.11030	101.920	15.06	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			515.81030	422.620	15.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			18.64740	23.733	16.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,045.34740	934.433	16.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			18.20810	23.138	16.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,054.90810	943.838	16.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			244.19710	308.016	14.03	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			180.89710	128.716	14.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			112.56570	143.818	14.61	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			399.26570	314.518	14.61	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,130.55430	1,028.259	16.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			94.15180	108.945	16.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,139.35180	1,036.945	16.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			96.57130	111.592	16.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,121.77130	1,019.592	16.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			95.35430	110.259	16.46	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,178.47970	2,295.620	16.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			9.47970	8.420	16.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,129.00910	2,246.080	16.32	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.00910	8.880	16.32	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,079.56950	2,196.566	16.10	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			10.56950	9.366	16.10	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			525.01130	581.738	13.66	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			487.11130	423.838	13.66	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			520.89640	577.247	13.68	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			492.99640	429.347	13.68	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			529.15870	586.267	13.64	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			481.25870	418.367	13.64	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			9.89460		9.69690			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.03990		9.84020			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			405.72030	265.288	12.79	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			97.15540	156.938	12.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			390.25540	252.338	12.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			94.86100	153.376	12.75	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			397.96100	258.777	12.75	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			92.62030	149.888	12.79	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			433.36920	551.584	12.91	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			253.16920	171.684	12.91	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			443.93940	564.195	12.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			243.73940	164.295	12.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			438.63050	557.864	12.89	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			248.43050	167.964	12.89	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			12.65850		12.50540			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.91590		12.75820			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			724.88630	860.074	14.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			59.48630	41.574	14.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			716.17360	850.919	14.28	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			60.77360	42.419	14.28	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			707.48760	841.781	14.23	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			62.08760	43.281	14.23	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			480.03900	553.412	14.75	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			511.83900	427.512	14.75	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			476.29310	548.764	14.77	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			518.09310	432.864	14.77	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			472.57910	544.151	14.78	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			524.37910	438.251	14.78	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			1.96890		1.93500			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.98310		1.94820			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,072.66960	1,361.871	14.98	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			122.66960	72.871	14.98	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			993.12190	1,275.465	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			143.12190	86.465	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			918.01610	1,191.656	14.91	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			168.01610	102.656	14.91	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			596.12250	746.755	15.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,014.12250	815.755	15.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			562.57720	705.890	15.37	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,080.57720	874.890	15.37	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			530.80460	667.003	15.46	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,148.80460	936.003	15.46	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			1.74990		1.73840			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.78300		1.77030			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			338.72170	392.728	12.29	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			354.72170	293.728	12.29	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			293.13920	341.059	12.27	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			409.13920	342.059	12.27	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			256.71830	299.456	12.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			472.71830	400.456	12.46	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			491.33590	440.321	13.95	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			741.32770	815.892	14.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			538.32770	485.892	14.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			694.93010	764.055	14.09	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			591.93010	534.055	14.09	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			794.33590	870.321	13.95	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			0.13020		0.12830			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12960		0.12780			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12930		0.12740			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			0.06000		0.05870			0.00	0	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05770		0.05660			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05630		0.05530			0.00	0	164,380
Total NGN / R Future											0.00	0	263,830
Total NGN / R											0.00	0	263,830
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			9.22160		9.10000			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
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			9.28650		9.10000			5,107,575.00	550	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.35560		9.10000			0.00	0	0
Total NZ\$ / R Future											5,107,575.00	550	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			0.00000	104.843	10.58	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			0.00000	228.770	10.59	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			0.00000	97.170	10.59	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			0.00000	222.557	10.58	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			0.00000	100.957	10.58	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			0.00000	216.443	10.58	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			0.00000	387.328	12.02	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			0.00000	200.828	12.02	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			0.00000	381.793	12.03	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			0.00000	205.293	12.03	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			0.00000	392.921	12.01	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			0.00000	196.421	12.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			0.00000	510.539	12.56	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			0.00000	264.939	12.56	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			0.00000	521.223	12.52	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			0.00000	255.623	12.52	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			0.00000	515.858	12.54	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			0.00000	260.258	12.54	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											5,107,575.00	550	500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.06100		1.06950			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.06260		1.07110			0.00	0	50
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06450		1.07300			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			21,291.14000		21,010.84000			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			4.44000		4.46440			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.39980		4.42760			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			2.69610	2.929	15.20	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			528.29610	552.929	15.20	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			2.54640	2.775	15.27	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
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			538.14640	562.775	15.27	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			2.40590	2.630	15.35	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			548.00590	572.630	15.35	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			77.20780	73.186	13.49	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			259.60780	283.386	13.49	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			82.75350	78.310	13.42	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			245.15350	268.510	13.42	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			79.93770	75.599	13.44	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			252.33770	275.799	13.44	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			1.63530		1.63120			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.58480		1.58470			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											645 955 151.60	52,009	1,897,868
Total Options											467 019.75	2,500	1,751,361
Grand Total:											646,422,171.35	54,509	3,649,229