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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/04/2015

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			12.06130		12.20020			0.00	0	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.06330		12.20220			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.06520		12.20420			0.00	0	0
\$ / R On 06/05/2015 Foreign Exchange Future			12.07690		12.21600			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.09050		12.22990			60,452.50	5	6,229
\$ / R On 15/05/2015 Foreign Exchange Future			12.09440		12.23390			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.10030		12.11370			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.11800		12.25790			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.13180		12.27190			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.14370		12.28400			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.14960		12.29000			365,897,353.60	30,116	1,176,963
\$ / R On 26/06/2015 Foreign Exchange Future			12.17740		12.31840			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.18540		12.32650			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.19750		12.33870			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.21150		12.35300			0.00	0	566
\$ / R On 29/07/2015 Foreign Exchange Future			12.24450		12.38660			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.30520		12.44810			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.31350		12.45650			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.33450		12.47770			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.34290		12.48620			38,682,648.60	3,134	92,626
\$ / R On 28/09/2015 Foreign Exchange Future			12.37220		12.51590			0.00	0	1,950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Future			12.37630		12.52020			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.43550		12.58020			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.49590		12.64150			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.52400		12.67000			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.53040		12.67660			25,123,452.00	2,005	71,622
\$ / R	On	21/12/2015	Foreign Exchange Future			12.55200		12.69850			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.66810		12.81640			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.73060		12.87990			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.73730		12.88660			0.00	0	3,973
\$ / R	On	09/06/2016	Foreign Exchange Future			12.92590		13.07660			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.93430		13.08510			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.13350		13.28510			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.14200		13.29370			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.32410		13.47670			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.33470		13.48730			0.00	0	0
Total \$ / R Future											429,763,906.70	35,260	1,377,974
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,400.54150	1,261.690	22.03	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.34150	0.390	22.03	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,051.46150	912.804	18.93	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			1.26150	1.504	18.93	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			264.85010	170.947	15.87	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			64.65010	109.647	15.87	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.16840	0.124	38.22	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,949.96840	3,088.824	38.22	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			67.12490	40.503	18.72	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			334.92490	447.203	18.72	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			244.60200	158.713	16.03	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			90.40200	143.513	16.03	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			433.71440	318.404	16.09	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			29.51440	53.204	16.09	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			576.84030	454.651	15.45	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			20.84030	37.751	15.45	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			68.50360	45.228	18.79	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			472.50360	588.328	18.79	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			468.98420	363.999	15.45	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			59.08420	93.499	15.45	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			462.71980	360.412	15.54	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			68.81980	106.012	15.54	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			0.00000	222.624	15.91	1,780,995.20	8,000	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			0.00000	232.324	15.91	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			5.76020	4.791	31.33	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,227.86020	3,366.791	31.33	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,115.37120	979.851	14.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			7.47120	11.851	14.99	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			465.86360	373.746	15.56	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	10.94	Put			3.63670	4.800	15.16	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			107.96360	155.746	15.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			284.63090	223.476	16.42	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			236.73090	315.476	16.42	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,460.42710	1,321.024	15.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			2.52710	3.024	15.69	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,321.53670	1,182.800	15.16	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			472.36040	385.570	15.68	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			130.46040	183.770	15.68	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			272.31270	219.542	16.76	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			300.41270	387.742	16.76	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			474.73330	392.115	15.74	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			150.73330	208.415	15.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,564.54990	1,425.773	15.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			4.54990	6.173	15.78	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,544.77440	1,406.092	15.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			4.77440	6.492	15.71	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,495.38590	1,356.964	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			5.38590	7.364	15.52	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			86.44640	72.794	20.33	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,046.44640	1,173.194	20.33	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			67.19520	56.554	21.12	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,237.19520	1,366.954	21.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			64.13540	53.913	21.26	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,274.13540	1,404.313	21.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			194.89990	161.218	17.94	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			534.89990	641.618	17.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			118.38230	99.118	19.34	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			828.38230	949.518	19.34	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			89.69960	75.479	20.21	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,019.69960	1,145.879	20.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			267.11460	221.063	17.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			377.11460	471.463	17.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			232.96980	192.694	17.48	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			442.96980	543.094	17.48	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			214.56120	177.455	17.69	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			484.56120	587.854	17.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			388.36910	319.825	16.20	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			228.36910	300.225	16.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			352.57240	290.515	16.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			262.57240	340.915	16.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			305.97960	253.523	16.77	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			315.97960	403.923	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			586.50660	492.857	15.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			106.50660	153.257	15.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			462.01460	383.348	15.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			172.01460	233.748	15.90	0.00	0	34,600

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	Call			450.07140	372.982	15.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			180.07140	243.382	15.95	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			607.95650	511.984	15.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			97.95650	142.384	15.41	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			600.75270	505.554	15.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			100.75270	145.954	15.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			593.60310	499.177	15.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			103.60310	149.577	15.45	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			834.43210	715.244	14.89	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			44.43210	65.644	14.89	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			749.13550	637.064	15.00	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			59.13550	87.464	15.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			707.80330	600.582	15.11	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			67.80330	100.982	15.11	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			922.82410	798.930	14.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			32.82410	49.330	14.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			878.27240	756.633	14.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			38.27240	57.033	14.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			851.87870	731.686	14.90	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			41.87870	62.086	14.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,201.88640	1,068.302	14.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			11.88640	18.702	14.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,013.82780	886.000	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			23.82780	36.400	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			968.02920	842.074	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			28.02920	42.474	14.91	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,318.32890	1,181.659	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			8.32890	12.059	14.95	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,298.74400	1,162.601	14.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			8.74400	13.001	14.94	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,221.04180	1,087.019	14.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			11.04180	17.419	14.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			292.89950	248.169	17.19	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			434.49950	530.769	17.19	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			21.33090	19.094	31.08	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,582.93090	3,721.694	31.08	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,526.65420	1,388.541	15.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			8.25420	11.141	15.18	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,188.52060	1,057.773	14.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			20.12060	30.373	14.71	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			778.87430	670.814	14.83	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			82.37430	115.414	14.83	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			469.68460	400.644	16.01	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			260.98460	333.144	16.01	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			487.08270	418.123	15.99	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			274.08270	346.623	15.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,270.35210	1,141.842	14.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			33.75210	47.342	14.30	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			313.28890	274.723	17.75	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			636.68890	740.223	17.75	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			44.38070	39.437	30.17	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,807.78070	3,944.937	30.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,604.14880	1,466.391	14.83	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			17.54880	21.891	14.83	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			60.51550	52.626	29.51	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,112.41550	4,247.426	29.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,672.33080	1,535.520	14.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			24.23080	30.319	14.51	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,345.44350	1,217.975	14.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			47.34350	62.775	14.23	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			321.63420	288.287	18.38	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			843.53420	953.087	18.38	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			559.31760	497.996	16.34	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			402.81760	484.496	16.34	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			654.58610	585.321	15.91	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			336.88610	410.821	15.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			156.69820	144.407	21.98	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,970.49820	2,101.507	21.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,944.71630	1,806.095	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			18.51630	23.195	14.82	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			272.70970	248.041	19.49	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,186.50970	1,305.141	19.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,906.20970	1,767.951	14.76	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			20.00970	25.051	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,546.78670	1,413.341	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			40.58670	50.441	14.21	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			343.57480	310.829	18.51	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			917.37480	1,027.929	18.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			134.36120	124.462	22.74	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,228.16120	2,361.562	22.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			334.15920	302.471	18.63	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			947.95920	1,059.571	18.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			630.27050	565.333	16.09	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			374.07050	452.433	16.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			186.80790	171.221	21.16	0.00	0	122,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,700.60790	1,828.321	21.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			444.31290	400.073	17.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			658.11290	757.174	17.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			749.18570	671.994	15.42	7,257,540.60	10,800	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			262.98570	329.094	15.42	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			341.19230	308.713	18.54	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			924.99230	1,035.813	18.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			679.51150	609.395	15.79	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			323.31150	396.495	15.79	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	11.54	Call			1,064.82660	955.624	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			118.62660	152.724	14.48	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			514.83240	462.642	16.87	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			528.63240	619.742	16.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,003.95620	898.566	14.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			137.75620	175.665	14.56	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,103.86620	992.364	14.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			107.66620	139.464	14.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			705.53710	632.743	15.65	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			299.33710	369.843	15.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,088.16080	977.571	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			111.96080	144.671	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,372.84370	1,245.793	14.10	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			56.64370	72.893	14.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,018.98660	912.627	14.54	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			132.78660	169.727	14.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,267.17450	1,147.225	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			70.97450	94.325	14.22	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,345.83130	1,220.780	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			59.63130	77.880	14.13	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,095.99970	984.953	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			109.79970	142.053	14.43	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,528.26270	1,395.152	14.18	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			42.06270	52.252	14.18	0.00	0	59,545
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			78.31250	69.093	28.92	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,362.41250	4,496.893	28.92	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,212.02730	1,096.830	14.27	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			96.12730	124.630	14.27	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			329.54560	300.546	19.03	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			60.02950	75.494	14.03	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,083.64560	1,198.346	19.03	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			212.65640	195.524	21.03	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,696.75640	1,823.324	21.03	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,749.23880	1,613.159	14.43	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			33.33880	40.959	14.43	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,425.92950	1,297.694	14.03	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			454.67220	412.389	17.69	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			734.47220	836.089	17.69	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			338.46770	312.498	19.64	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,318.26770	1,436.998	19.64	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			103.35970	90.572	28.59	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,503.15970	4,635.072	28.59	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,822.13500	1,686.425	14.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			41.93500	50.925	14.40	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,502.28830	1,372.506	13.94	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			72.08830	87.006	13.94	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,572.29160	1,442.862	13.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			80.79160	96.962	13.89	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			343.64810	319.355	20.14	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,552.14810	1,673.455	20.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			101.74890	91.134	28.16	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,910.24890	5,045.234	28.16	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,889.70610	1,753.942	14.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			48.20610	58.042	14.27	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			799.64260	736.912	16.08	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			469.64260	552.912	16.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,532.22450	3,386.388	17.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.62450	5.988	17.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,482.56340	3,336.777	17.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.96340	6.377	17.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,432.92190	3,287.189	16.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,326.16550	3,468.833	25.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			192.48310	176.097	27.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,015.88310	4,145.697	27.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			244.81470	230.192	22.31	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,408.21470	2,539.792	22.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,526.41240	2,658.964	22.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			230.42070	216.984	22.68	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,553.82070	2,686.584	22.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			453.48280	421.337	18.98	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,216.88280	1,330.937	18.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			202.76550	199.233	25.90	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,263.83180	1,379.070	19.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			296.31720	277.350	21.22	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,989.71720	2,116.950	21.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			551.91230	510.869	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			925.31230	1,030.469	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			233.01240	219.364	22.61	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			961.23230	1,067.720	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			511.06730	473.886	18.38	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,034.46730	1,143.486	18.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			976.56690	897.947	15.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			299.96690	367.547	15.05	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			440.43180	409.470	19.14	8,844,545.52	21,600	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			370.74100	445.301	15.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			566.47280	524.058	17.86	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			889.87280	993.658	17.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,104.33290	1,010.250	14.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			227.73290	279.850	14.59	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			537.83230	498.120	18.12	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			262.34750	319.768	14.76	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,007.37700	923.641	14.90	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			280.77700	343.241	14.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,395.20040	1,281.242	13.92	0.00	0	1,197

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			118.60040	150.842	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			897.34100	825.701	15.50	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			170.15140	212.478	14.27	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,138.14700	1,041.443	14.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			211.54700	261.043	14.51	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,790.52290	1,657.944	14.09	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			63.92290	77.544	14.09	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,038.94750	950.168	14.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.32190	6.789	16.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,745.27030	1,613.735	14.04	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			68.67030	83.335	14.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,567.37790	1,440.616	13.85	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			90.77790	110.216	13.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,236.75140	1,132.878	14.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			343.86330	321.298	20.61	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,795.36330	1,919.298	20.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			102.56680	92.169	27.82	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,274.06680	5,410.168	27.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,951.58030	1,815.651	14.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			53.08030	63.651	14.15	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,644.85640	1,515.293	13.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			86.35640	103.293	13.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,636.05260	1,506.711	13.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			87.55260	104.711	13.83	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,395.75400	1,290.823	13.98	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			179.35400	222.723	13.98	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			292.78730	285.944	23.33	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,876.38730	3,017.844	23.33	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			942.37010	881.795	16.24	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			592.47010	681.195	16.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,237.70380	1,149.594	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			301.10380	362.294	14.58	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,184.82010	1,101.047	14.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			338.22010	403.747	14.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,179.08560	1,095.794	14.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,414.16670	7,558.519	27.50	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,926.80360	1,795.548	13.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			90.20360	108.248	13.66	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,331.11290	1,235.719	14.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			244.51290	298.419	14.23	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,185.69310	3,331.404	24.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,311.90040	1,217.963	14.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			255.30040	310.663	14.30	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			313.78790	311.470	27.11	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,927.18790	4,074.170	27.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			70.76670	65.819	27.50	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			342.48560	408.494	14.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,173.38390	1,090.569	14.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			346.78390	413.269	14.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			431.60580	407.265	21.06	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,135.00580	2,259.965	21.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			322.29310	318.704	24.26	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			887.92250	836.361	18.00	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,101.32250	1,200.461	18.00	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			884.83830	833.501	18.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,108.23830	1,207.601	18.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			881.77540	830.655	18.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,115.17540	1,214.755	18.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			896.59980	844.753	17.99	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,101.49980	1,200.453	17.99	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			893.50310	841.880	18.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,108.40310	1,207.580	18.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			890.42190	839.022	18.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,115.32190	1,214.722	18.03	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,102.82210	1,044.207	17.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,107.72210	1,200.707	17.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,099.93760	1,041.037	17.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,114.83760	1,207.537	17.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,096.56520	1,037.880	17.92	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,121.46520	1,214.380	17.92	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,111.33720	1,052.501	17.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,107.63720	1,200.501	17.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,108.44880	1,049.324	17.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,114.74880	1,207.324	17.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,105.06410	1,046.155	17.91	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,121.36410	1,214.155	17.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,517.73790	1,451.927	16.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			681.03790	767.827	16.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,513.66140	1,448.159	16.15	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			686.96140	774.059	16.15	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,509.60630	1,444.204	16.17	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			692.90630	780.104	16.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,294.29690	1,238.524	17.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,096.99690	1,193.824	17.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,291.27450	1,235.666	17.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,103.97450	1,200.966	17.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,288.26750	1,232.823	17.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,110.96750	1,208.123	17.76	0.00	0	0
Total \$ / R Option											17,883,081.32	40,400	1,582,767
Total \$ / R											447,646,988.02	75,660	2,960,741
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.14960		12.29000			0.00	0	694

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.34290		12.48620			0.00	0	98
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.53040		12.67660			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.73730		12.88660			0.00	0	27
Total \$ / R MAXI Future										0.00	0	819
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			101,339.49750	88,600.023	14.91	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			2,339.49750	3,640.023	14.91	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			100,413.35060	87,715.556	14.91	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			2,413.35060	3,755.555	14.91	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			102,267.58950	89,487.372	14.91	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			2,267.58950	3,527.372	14.91	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			95,235.46980	85,041.712	14.63	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			15,615.46980	19,751.712	14.63	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			94,511.40080	84,367.600	14.64	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			15,891.40080	20,077.600	14.64	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			93,790.36690	83,696.952	14.65	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			16,170.36690	20,406.952	14.65	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			106,474.30980	97,382.940	14.69	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			24,814.30980	30,342.940	14.69	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			107,781.89700	98,584.690	14.66	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			24,121.89700	29,544.690	14.66	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			107,126.43930	97,982.460	14.67	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			24,466.43930	29,942.460	14.67	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			51,539.60940	60,085.646	15.83	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			99,766.14270	93,417.359	15.86	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			52,106.14270	60,687.359	15.86	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			100,636.25700	94,216.907	15.80	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			50,976.25700	59,486.907	15.80	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			100,199.60940	93,815.646	15.83	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										0.00	0	819
£ / R	On 12/06/2015	Foreign Exchange Future			18.08720		18.12720			9,097,861.60	503	27,945
£ / R	On 14/09/2015	Foreign Exchange Future			18.36420		18.40560			0.00	0	940
£ / R	On 11/12/2015	Foreign Exchange Future			18.63800		18.68100			0.00	0	19
£ / R	On 14/03/2016	Foreign Exchange Future			18.94430		18.98930			0.00	0	0
Total £ / R Future										9,097,861.60	503	28,904
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,929.20520	1,962.723	18.16	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			920.94950	947.410	16.50	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			205.93060	192.485	16.51	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			928.73060	955.286	16.51	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			203.73680	190.385	16.53	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			936.53680	963.185	16.53	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			56.40520	49.923	18.16	0.00	0	17,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,202.55400	1,163.896	14.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			75.35400	76.696	14.84	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			208.14950	194.610	16.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			515.80830	504.721	16.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,070.20830	1,100.521	16.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,425.74590	7,384.343	23.10	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.14590	0.143	23.10	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			521.66930	510.410	15.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,056.06930	1,086.210	15.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			518.72990	507.557	15.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,063.12990	1,093.357	15.99	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			996.13980	978.656	15.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			819.49150	844.877	15.23	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			825.13980	850.656	15.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,313.91210	1,287.580	14.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			502.91210	519.580	14.42	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,004.86170	987.110	15.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			813.86170	839.110	15.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,000.49150	982.877	15.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,054.60470	1,041.888	16.05	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,265.30470	1,297.588	16.05	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,051.28890	1,038.643	16.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,271.98890	1,304.343	16.07	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,057.93400	1,045.153	16.03	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,258.63400	1,290.853	16.03	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											9,097,861.60	503	63,734
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10182		0.10305			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10359		0.10485			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10536		0.10664			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,309.39330	1,186.442	15.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			4.29330	4.342	15.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			412.24780	333.280	14.52	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			107.14780	151.180	14.52	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			69.73990	54.237	18.13	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			764.63990	872.137	18.13	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,499.60770	1,382.238	14.12	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			14.60770	22.938	14.12	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			676.13940	597.785	15.02	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			191.13940	238.485	15.02	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			263.15730	234.021	17.86	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			778.15730	874.721	17.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,699.75630	1,583.756	14.51	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			36.05630	47.556	14.51	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			894.04280	815.625	15.18	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			230.34280	279.425	15.18	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			444.83930	408.813	17.65	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			781.13930	872.613	17.65	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			12.95880		12.99770			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			12.97530		13.01400			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.00050		13.03950			4,732,182.00	364	153,998
€ / R	On	14/09/2015	Foreign Exchange Future			13.22700		13.26730			6,613,500.00	500	11,773
€ / R	On	11/12/2015	Foreign Exchange Future			13.45210		13.49410			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.70740		13.75110			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.22860		14.27080			0.00	0	0
Total € / R Future											11,345,682.00	864	177,046
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			255.48780	225.981	13.82	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			67.78780	77.181	13.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			30.93810	28.521	18.57	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,306.93810	1,343.221	18.57	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			30.50060	28.080	18.60	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,316.50060	1,352.780	18.60	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			30.03180	27.646	18.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,326.03180	1,362.346	18.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			25.76760	23.702	18.98	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,421.76760	1,458.402	18.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			13.30570	12.480	21.80	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,323.80570	2,361.980	21.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			12.77130	11.969	21.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,363.27130	2,401.469	21.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			145.33660	139.498	15.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			585.83660	618.998	15.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			92.83350	89.342	16.54	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			833.33350	868.842	16.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			12.51440	11.723	21.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,383.01440	2,421.223	21.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			164.21780	157.618	15.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			524.71780	557.118	15.30	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			52.45880	50.294	18.05	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,212.95880	1,249.794	18.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			12.64200	11.845	21.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,373.14200	2,411.345	21.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			825.21180	791.948	13.17	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	12.25	Put			35.71180	41.448	13.17	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			506.94930	483.901	13.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			117.44930	133.401	13.54	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			660.55930	640.563	13.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			293.25930	313.563	13.69	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,092.90250	2,131.606	19.68	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			119.48820	117.909	19.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,102.18820	2,140.909	19.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			776.21780	752.309	13.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			208.91780	225.309	13.22	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			118.78180	117.219	19.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,111.48180	2,150.219	19.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			148.36240	146.092	18.83	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,781.06240	1,819.092	18.83	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			120.20250	118.606	19.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			386.48910	406.608	13.70	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,182.13100	3,220.679	22.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			299.41170	290.165	18.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,795.31170	1,828.065	18.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,557.63360	2,516.198	13.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			13.53360	14.098	13.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			830.58910	808.708	13.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,803.91590	1,836.711	18.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			296.63290	287.467	18.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,812.53290	1,845.367	18.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			514.14760	499.764	15.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			920.04760	947.664	15.89	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			176.23100	172.779	22.30	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			298.01590	288.812	18.48	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			715.62320	697.625	15.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			954.52320	980.225	15.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			712.55420	694.626	15.79	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			961.45420	987.226	15.79	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			709.50340	691.650	15.81	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			968.40340	994.250	15.81	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			904.74690	886.030	17.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,583.94690	1,607.430	17.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			902.14460	883.481	17.48	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,591.34460	1,614.881	17.48	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			907.36060	888.590	17.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,576.56060	1,599.990	17.44	0.00	0	0
Total € / R Option											0.00	0	147,358
Total € / R											11,345,682.00	864	324,404
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.41300		9.32930			0.00	0	15,315

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.51450		9.43200			0.00	0	1,256
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.61870		9.53720			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.73910		9.65790			0.00	0	0
Total AU\$ / R Future											0.00	0	16,571
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			408.71700	473.679	14.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			79.41700	60.679	14.06	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			22.55750	28.861	16.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			953.25750	875.861	16.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			936.32220	1,018.635	15.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			7.02220	5.635	15.05	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			700.64500	778.704	14.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			21.34500	15.705	14.43	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			101.92000	126.412	15.00	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			422.62000	363.412	15.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			23.73290	30.348	16.60	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			934.43290	857.348	16.60	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			23.13780	29.595	16.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			943.83780	866.595	16.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			308.01600	364.468	14.14	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			128.71600	101.468	14.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			143.81820	176.422	14.57	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			314.51820	263.422	14.57	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,028.25910	961.664	16.40	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			108.94540	124.671	16.42	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,036.94540	970.171	16.42	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			111.59200	127.677	16.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,019.59200	953.177	16.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			110.25910	126.164	16.40	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,295.62000	2,376.706	16.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			8.42000	8.006	16.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,246.08010	2,327.135	16.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			8.88010	8.435	16.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,196.56630	2,277.587	16.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			9.36630	8.887	16.43	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			581.73780	634.557	13.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			423.83780	395.457	13.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			577.24690	629.813	13.84	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			429.34690	400.713	13.84	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			586.26670	639.339	13.80	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			418.36670	390.239	13.80	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			9.92360		9.89460			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	14/09/2015	Foreign Exchange Future			10.06850		10.03990			0.00	0	0
Total CAD/ R Future											0.00	0	4,071
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			265.28800	257.898	13.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			156.93750	179.098	13.42	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			252.33750	245.498	13.42	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			153.37650	175.262	13.45	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			258.77650	251.662	13.45	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			149.88800	171.498	13.49	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			551.58380	578.966	13.28	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			171.68380	170.466	13.28	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			564.19490	591.738	13.25	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			164.29490	163.239	13.25	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			557.86430	585.328	13.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			167.96430	166.828	13.26	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			12.66770		12.65850			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.92470		12.91590			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			860.07430	871.169	14.75	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			41.57430	43.469	14.75	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			850.91880	862.124	14.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			42.41880	44.424	14.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			841.78090	853.099	14.68	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			43.28090	45.399	14.68	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			553.41230	564.737	14.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			427.51230	430.037	14.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			548.76450	560.083	15.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			432.86450	435.383	15.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			544.15070	555.466	15.03	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			438.25070	440.766	15.03	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			1.95060		1.96890			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96480		1.98310			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,361.87060	1,201.916	14.98	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			72.87060	95.916	14.98	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	1.85	Call			1,275.46470	1,119.105	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			86.46470	113.105	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,191.65620	1,040.053	14.95	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			102.65620	134.053	14.95	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			746.75460	675.427	15.68	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			815.75460	927.427	15.68	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			705.89030	638.706	15.78	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			874.89030	990.706	15.78	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			667.00340	603.831	15.89	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			936.00340	1,055.831	15.89	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			1.74490		1.74990			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.77800		1.78300			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			392.72850	370.562	12.58	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			293.72850	321.562	12.58	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			341.05930	321.573	12.58	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			342.05930	372.573	12.58	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			299.45620	282.115	12.76	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			400.45620	433.115	12.76	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			440.32070	456.679	13.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			815.89190	780.884	13.95	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			485.89190	500.884	13.95	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			764.05480	732.188	14.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			534.05480	552.188	14.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			870.32070	836.679	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			0.12870		0.13020			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12810		0.12960			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12780		0.12930			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			0.05930		0.06000			0.00	0	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05780		0.05770			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05670		0.05630			0.00	0	164,380

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			9.23030		9.22160			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			9.29440		9.28650			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.36170		9.35560			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			104.84290	102.359	10.73	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			228.76950	234.957	10.72	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			97.16950	94.657	10.72	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			222.55720	228.757	10.73	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			100.95720	98.457	10.73	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			216.44290	222.659	10.73	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			200.82820	196.652	12.01	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			381.79340	385.508	12.02	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			205.29340	201.108	12.02	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			392.92100	396.656	11.99	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			196.42100	192.256	11.99	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			387.32820	391.052	12.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			510.53870	513.314	12.55	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			264.93870	261.614	12.55	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			521.22320	524.011	12.51	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			255.62320	252.311	12.51	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			515.85800	518.638	12.53	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			260.25800	256.938	12.53	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.07000		1.06100			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.07160		1.06260			0.00	0	50
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.07360		1.06450			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			21,142.25000		21,291.14000			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			4.42210		4.44000			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.38080		4.39980			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 TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			2.92920	2.681	15.55	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			552.92920	570.582	15.55	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			2.77490	2.580	15.67	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			562.77490	580.480	15.67	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			2.62970	2.484	15.78	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			572.62970	590.384	15.78	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			73.18580	70.497	13.84	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			283.38580	299.697	13.84	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			78.31020	75.360	13.78	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			268.51020	284.560	13.78	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			75.59890	72.810	13.80	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			275.79890	292.010	13.80	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			1.60310		1.63530			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.55490		1.58480			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											450 207 450.30	36,627	1,895,064
Total Options											17 883 081.32	40,400	1,766,161
Grand Total:											468,090,531.62	77,027	3,661,225