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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/03/2015 Foreign Exchange Future			11.95700		11.82560			0.00	0	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			11.95700		11.82840			0.00	0	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			11.95420		11.83020			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			11.95580		11.83200			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			11.95740		11.83380			0.00	0	0
\$ / R On 07/04/2015 Foreign Exchange Future			11.96550		11.84270			0.00	0	0
\$ / R On 08/04/2015 Foreign Exchange Future			11.96710		11.84480			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			11.96920		11.84680			0.00	0	15
\$ / R On 28/04/2015 Foreign Exchange Future			12.00890		11.88550			0.00	0	2,810
\$ / R On 13/05/2015 Foreign Exchange Future			12.03820		11.91390			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.04200		11.91770			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.06510		11.94050			9,410,778.00	780	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.07920		11.95430			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.09150		11.96610			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.09770		11.97200			527,713,771.70	43,621	1,193,318
\$ / R On 26/06/2015 Foreign Exchange Future			12.12630		11.99960			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.13450		12.00760			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.19530		12.06700			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.25620		12.12640			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.28550		12.15500			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.29390		12.16320			118,697,604.50	9,655	91,609

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.32330		12.19190			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.32750		12.19600			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.38730		12.25330			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.44710		12.31060			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.47490		12.33720			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.48130		12.34330			88,018,127.60	7,052	67,424
\$ / R	On	21/12/2015	Foreign Exchange Future			12.50270		12.36380			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.61740		12.47410			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.67820		12.53250			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.68480		12.53880			2,790,656.00	220	3,600
\$ / R	On	09/06/2016	Foreign Exchange Future			12.86730		12.71910			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.87570		12.72740			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.07140		12.92200			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.07970		12.93030			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.25880		13.10840			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.26920		13.11870			0.00	0	0
Total \$ / R Future											746,630,937.80	61,328	1,388,631
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,025.62170	1,157.000	22.22	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.02170	0.000	22.22	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			785.68930	917.000	24.47	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.08930	0.000	24.47	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			675.78470	807.000	25.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,024.44740	2,893.000	64.04	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.18470	0.000	25.50	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			226.27740	347.216	21.88	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			10.67740	0.216	21.88	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			71.38160	151.603	17.66	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			55.78160	4.603	17.66	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.04740	0.000	64.04	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,018.44450	1,147.012	26.69	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.04450	0.012	26.69	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,038.43800	1,167.010	26.91	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.03800	0.010	26.91	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,028.44110	1,157.011	26.80	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.04110	0.011	26.80	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			5.75190	9.439	17.96	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			485.55190	365.239	17.96	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			12.00830	22.222	17.93	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			420.00830	306.422	17.93	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Call			5.46090	9.766	19.16	0.00	0	5,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Put			563.46090	443.966	19.16	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			633.71840	756.398	20.34	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			1.71840	0.598	20.34	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			118.07410	197.814	16.54	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			94.27410	50.414	16.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Call			72.42350	116.114	15.30	0.00	0	10,000
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Put			229.72350	150.614	15.30	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Call			156.86580	234.685	15.09	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Put			112.06580	67.585	15.09	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Call			0.00000	74.371	16.33	743,712.00	10,000	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Put			0.00000	257.271	16.33	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			41.05740	65.775	16.71	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			404.25740	306.575	16.71	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.10200	0.201	24.35	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,264.60200	3,141.302	24.35	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,089.53160	1,211.254	15.76	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			4.03160	2.354	15.76	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			749.80200	868.240	14.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			14.30200	9.340	14.55	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			165.90100	221.916	15.10	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			280.40100	213.016	15.10	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			299.45340	376.061	14.61	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			205.55340	157.860	14.61	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			297.20310	372.546	14.70	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			219.50310	170.546	14.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			10.74100	12.039	29.40	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,550.24100	3,426.939	29.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			825.13860	939.534	13.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			34.63860	24.434	13.74	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			309.52530	380.267	14.74	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			16.80040	11.256	13.78	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			269.02530	215.167	14.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			197.16820	245.527	15.67	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			466.66820	390.427	15.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,150.36820	1,272.027	14.00	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			9.86820	6.927	14.00	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,017.30040	1,136.356	13.78	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			319.68170	388.913	14.82	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			295.38170	239.713	14.82	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			194.21780	238.747	15.98	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			539.91780	459.547	15.98	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			326.68940	393.403	14.87	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			320.58940	261.903	14.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,234.76630	1,357.902	14.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			12.76630	10.202	14.08	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,187.24380	1,309.116	13.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			15.24380	11.416	13.90	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			77.93730	95.051	19.31	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,325.93730	1,217.351	19.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			75.51640	92.205	19.42	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,353.51640	1,244.505	19.42	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,254.20320	1,377.455	14.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			12.20320	9.755	14.15	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			161.13290	196.063	16.88	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			749.13290	658.363	16.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			148.52210	180.616	17.13	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			806.52210	712.916	17.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			58.54960	71.517	20.29	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,586.54960	1,473.817	20.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			220.92150	267.098	15.97	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			548.92150	469.398	15.97	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			195.46830	237.002	16.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			623.46830	539.302	16.32	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			60.91910	74.440	20.15	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,548.91910	1,436.740	20.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			320.01190	384.581	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			348.01190	286.881	15.01	860,643.30	3,000	36,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			312.19730	375.175	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			360.19730	297.475	15.06	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			98.30100	119.589	18.49	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,126.30100	1,021.889	18.49	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			418.14950	495.719	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			236.14950	188.019	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			412.90280	489.904	14.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			240.90280	192.204	14.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			173.13870	210.452	16.67	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			701.13870	612.752	16.67	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			593.57840	687.592	13.71	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			121.57840	89.892	13.71	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			527.97860	616.404	13.97	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			155.97860	118.704	13.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			249.89020	301.129	15.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			477.89020	403.429	15.62	1,613,716.80	4,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			664.45880	767.050	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			92.45880	69.350	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			628.36920	726.821	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			106.36920	79.121	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			407.70640	484.139	14.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			245.70640	196.439	14.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			912.12820	1,026.272	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			40.12820	28.572	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			742.12870	850.280	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			70.12870	52.580	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			497.19540	582.774	14.10	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			175.19540	135.074	14.10	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,019.78550	1,136.764	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			27.78550	19.064	13.57	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,001.59320	1,118.137	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			29.59320	20.437	13.57	0.00	0	55,000

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	11.48	Call			607.33650	703.158	13.70	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			115.33650	85.458	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			929.80980	1,044.465	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			37.80980	26.765	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			701.82050	808.221	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			79.82050	60.521	13.67	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			219.12890	260.108	16.47	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			679.52890	593.808	16.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			22.39400	28.202	29.58	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,902.79400	3,781.902	29.58	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,218.96160	1,341.804	13.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			19.36160	15.504	13.80	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			905.07650	1,016.472	13.44	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			55.47650	40.172	13.44	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			563.35620	648.444	13.91	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			185.75620	143.944	13.91	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			995.28180	1,104.979	13.55	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			78.28180	59.679	13.55	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			248.13620	286.206	17.28	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			891.13620	800.906	17.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			40.05190	48.435	29.00	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,123.05190	4,003.135	29.00	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,300.69170	1,422.798	13.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			33.69170	27.498	13.87	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			52.61430	62.804	28.76	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,426.21430	4,306.604	28.76	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,372.47020	1,493.472	13.84	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			46.07020	37.272	13.84	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,070.73960	1,180.448	13.56	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			94.33960	74.248	13.56	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			263.08550	298.180	17.99	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,106.68550	1,011.980	17.99	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			514.62600	577.432	15.49	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			519.62600	451.932	15.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,075.85480	1,184.801	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			112.65480	90.901	13.57	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			853.59720	954.971	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			190.39720	161.071	13.86	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,238.78240	1,354.339	13.50	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			36.69650	30.362	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,000.90730	1,889.951	20.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			140.77860	157.063	21.58	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,277.57860	2,163.163	21.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,637.43170	1,762.162	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			34.23170	28.262	14.19	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,599.89650	1,724.262	14.13	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,181.12330	1,085.436	18.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			277.31430	311.370	18.27	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,214.11430	1,117.470	18.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,255.65300	1,372.366	13.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			72.45300	58.466	13.53	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			164.10730	183.851	20.78	5,515,518.00	30,000	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			502.12230	436.288	15.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			498.04670	559.100	15.69	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			564.84670	495.200	15.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			126.26040	136.954	22.32	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,543.06040	2,423.054	22.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			284.32330	319.336	18.15	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			237.91390	197.216	13.98	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			588.98640	658.713	14.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			425.78640	364.813	14.98	3,648,126.00	10,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			230.95740	259.319	19.14	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,467.75740	1,365.419	19.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			535.32230	600.188	15.38	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			194.12910	163.899	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			828.77570	926.483	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			205.57570	172.583	13.90	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			411.68610	462.772	16.50	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			748.48610	668.872	16.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			781.11390	871.116	13.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			133.03100	109.071	13.66	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			860.52870	962.175	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			187.32870	158.275	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			555.22380	621.993	15.23	19,903,772.80	32,000	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			472.02380	408.093	15.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			847.32910	947.799	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			75.58240	60.439	13.50	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			0.00000	1,209.259	13.54	12,092,591.00	10,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			0.00000	85.359	13.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			792.78400	884.753	13.96	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			229.58400	190.853	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,006.23100	1,112.971	13.66	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			66.98060	78.582	28.30	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,675.08060	4,555.282	28.30	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			961.55280	1,064.141	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			169.65280	140.841	13.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			277.39430	309.482	18.70	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			107.50750	87.265	13.49	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,355.49430	1,256.182	18.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			186.01370	207.419	20.68	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,994.11370	1,884.119	20.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,449.67800	1,570.793	13.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			57.77800	47.493	13.80	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,149.40750	1,260.565	13.49	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	30/09/2015	Foreign Exchange Option	12.80	Call			372.43830	415.798	17.35	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			976.43830	888.298	17.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			291.40270	322.311	19.39	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,598.10270	1,495.011	19.39	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			88.60520	98.542	27.98	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,815.30520	4,691.242	27.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,520.29220	1,644.192	13.80	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			66.99220	56.892	13.80	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,221.03190	1,333.011	13.34	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			117.73190	95.711	13.34	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,286.25490	1,402.304	13.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			125.65490	105.204	13.34	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			301.25780	331.168	20.00	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,840.65780	1,734.068	20.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			90.92330	103.411	27.96	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,230.32330	5,106.311	27.96	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,583.82380	1,711.105	13.74	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			73.22380	64.005	13.74	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			664.36260	729.576	15.90	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			667.16260	594.676	15.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,198.72070	3,338.279	16.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.42070	6.979	16.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,149.42910	3,288.714	16.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.12910	7.414	16.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,100.21550	3,239.175	16.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,308.67950	4,212.974	27.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,723.22780	2,605.026	22.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			213.98900	233.431	22.64	2,334,313.00	10,000	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,870.68900	2,752.131	22.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			165.77620	221.559	26.00	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,622.47620	3,540.259	26.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			151.97950	194.274	27.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,489.66910	1,389.536	18.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			382.66240	419.522	19.04	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,539.36240	1,438.222	19.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			268.78060	292.157	21.15	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,295.48060	2,180.856	21.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			226.52780	246.326	22.26	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,176.06420	1,084.754	17.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			458.46460	504.000	18.00	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,215.16460	1,122.700	18.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			437.75270	480.875	18.26	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,294.45270	1,199.575	18.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			392.96910	430.836	18.88	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			456.51750	398.513	14.79	0.00	0	80,200
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			737.10720	812.172	15.27	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			543.80720	480.872	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
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			480.64920	528.527	17.73	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,137.34920	1,047.227	17.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			469.36420	516.054	17.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			343.04620	284.930	14.19	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			907.60220	986.352	14.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			364.30220	305.052	14.29	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			0.00000	903.948	14.63	1,910,946.49	2,114	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			0.00000	372.648	14.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			799.81750	879.813	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			157.52330	118.600	13.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,158.10340	1,247.298	13.55	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			214.80340	165.998	13.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,020.72870	1,104.046	13.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			287.42870	232.746	13.94	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			936.34620	1,016.230	14.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.91550	7.875	16.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,494.76780	1,615.673	13.58	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			101.46780	84.373	13.58	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,454.66100	1,571.761	13.52	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			111.36100	90.461	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,300.82330	1,399.900	13.32	0.00	0	39,671
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			307.95000	335.962	20.58	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,094.15000	1,983.262	20.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			93.65760	105.823	27.81	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,599.85760	5,473.123	27.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,642.71910	1,772.357	13.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			78.91910	69.657	13.67	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,351.03710	1,473.875	13.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			127.23710	111.175	13.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,343.42800	1,465.351	13.32	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			129.62800	112.651	13.32	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,152.90060	1,256.479	13.65	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			278.80060	239.080	13.65	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			300.60140	310.924	23.60	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,226.50140	3,093.524	23.60	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			804.84620	870.296	16.12	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			802.34620	722.096	16.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,028.66490	1,120.693	14.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			439.86490	385.893	14.32	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			989.00250	1,074.201	14.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			490.20250	429.401	14.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			984.73800	1,069.188	14.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,756.05110	7,617.950	27.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,617.19150	1,749.922	13.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			128.39150	115.122	13.25	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,104.32790	1,203.414	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			365.52790	318.615	13.95	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,546.67070	3,406.272	24.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,088.24550	1,186.335	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			379.44550	331.535	14.02	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			309.96190	338.806	27.38	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,271.16190	4,154.006	27.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			64.85110	72.750	27.38	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			495.93800	434.388	14.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			980.50670	1,064.530	14.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			501.70670	439.730	14.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			390.33500	419.682	21.07	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,441.53500	2,324.882	21.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			335.47070	341.072	24.45	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			771.60000	828.632	17.92	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,342.50000	1,251.332	17.92	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			769.10340	825.908	17.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,350.00340	1,258.608	17.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			766.61990	823.197	17.97	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,357.51990	1,265.897	17.97	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			779.25280	836.622	17.91	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,341.85280	1,250.922	17.91	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			776.74360	833.885	17.93	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,349.34360	1,258.185	17.93	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			774.24190	831.156	17.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,356.84190	1,265.456	17.96	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			962.02490	1,026.019	17.75	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,330.02490	1,244.619	17.75	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			959.22520	1,022.994	17.77	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,337.22520	1,251.594	17.77	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			956.43240	1,019.983	17.79	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,344.43240	1,258.583	17.79	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			969.66880	1,034.010	17.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,329.36880	1,244.310	17.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			966.85660	1,030.966	17.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,336.55660	1,251.266	17.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			964.05130	1,027.943	17.78	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,343.75130	1,258.243	17.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,335.93010	1,415.640	15.93	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			867.53010	796.840	15.93	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,332.48800	1,411.871	15.96	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			874.08800	803.071	15.96	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,329.06460	1,408.121	15.98	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			880.66460	809.321	15.98	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,145.26510	1,214.987	17.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,316.56510	1,235.787	17.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,142.21680	1,211.716	17.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,323.51680	1,242.516	17.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,139.18170	1,208.466	17.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,330.48170	1,249.266	17.62	0.00	0	0
Total \$ / R Option											48,623,339.39	111,114	1,527,287
Total \$ / R											795,254,277.19	172,442	2,915,918
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.09770		11.97200			423,419.50	35	733
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.29390		12.16320			61,469.50	5	99
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.48130		12.34330			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.68480		12.53880			0.00	0	0
Total \$ / R MAXI Future											484,889.00	40	832
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			75,030.32870	85,879.371	13.65	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			6,830.32870	5,109.371	13.65	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			74,212.86590	85,028.007	13.65	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			7,012.86590	5,258.007	13.65	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			73,398.99750	84,179.971	13.66	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			7,198.99750	5,409.971	13.66	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			74,154.00730	82,445.230	14.04	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			26,834.00730	22,055.230	14.04	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			73,604.54370	81,793.797	14.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			27,284.54370	22,403.797	14.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			73,059.34700	81,205.679	14.08	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			27,739.34700	22,815.679	14.08	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			87,406.32010	95,151.969	14.40	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			39,076.32010	33,021.969	14.40	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			88,512.59730	96,300.717	14.36	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			38,182.59730	32,170.717	14.36	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			87,958.01700	95,724.618	14.38	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			38,628.01700	32,594.618	14.38	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			71,365.60550	63,809.879	15.69	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			84,911.83580	91,919.301	15.72	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			72,031.83580	64,439.300	15.72	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			85,581.18050	92,663.392	15.65	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			70,701.18050	63,183.392	15.65	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			85,245.60550	92,289.879	15.69	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											484,889.00	40	832
£ / R	On	12/06/2015	Foreign Exchange Future			17.92720		17.80530			107,240,510.40	5,982	28,341
£ / R	On	14/09/2015	Foreign Exchange Future			18.20900		18.08110			8,194,050.00	450	910
£ / R	On	11/12/2015	Foreign Exchange Future			18.48480		18.34820			0.00	0	5
£ / R	On	14/03/2016	Foreign Exchange Future			18.79070		18.64420			0.00	0	0
Total £ / R Future											115,434,560.40	6,432	29,256

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	20.00	Put			2,246.77750	2,133.196	17.36	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,197.17590	1,103.215	15.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			160.84340	188.581	15.52	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,205.54340	1,111.381	15.52	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			159.22490	186.688	15.54	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,213.92490	1,119.488	15.54	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			52.07750	60.396	17.36	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			945.77960	1,044.086	13.38	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			140.47960	116.885	13.38	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			162.47590	190.415	15.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			448.51140	488.666	15.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,327.41140	1,239.666	15.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,101.44780	7,229.261	22.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.34780	0.261	22.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			453.14910	493.709	15.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,312.04910	1,224.709	15.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			450.82550	491.180	15.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,319.72550	1,232.180	15.89	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			872.48880	932.079	15.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,027.73020	950.946	15.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,034.28880	957.279	15.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,136.64300	1,211.518	14.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			658.44300	596.718	14.22	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			879.39430	939.548	15.15	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,021.19430	944.748	15.15	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			875.93020	935.746	15.16	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			956.67090	1,012.351	16.18	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,512.47090	1,421.651	16.18	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			953.89590	1,009.402	16.19	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,519.69590	1,428.702	16.19	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			959.45760	1,015.319	16.16	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,505.25760	1,414.619	16.16	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											115,434,560.40	6,432	64,086
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10161		0.10023			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10340		0.10197			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10517		0.10367			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,032.72580	1,167.479	13.82	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			9.62580	6.779	13.82	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			291.39760	359.276	14.60	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			268.29760	198.576	14.60	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			64.30540	82.532	18.21	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	0.11	Put			1,041.20540	921.832	18.21	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,242.59520	1,371.101	13.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			45.19520	30.701	13.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			530.74720	608.421	14.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			333.34720	268.021	14.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			222.24120	256.257	17.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,024.84120	915.857	17.85	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,441.18460	1,572.765	14.37	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			74.18460	55.465	14.37	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			734.59790	818.939	15.06	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			367.59790	301.639	15.06	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			381.12180	424.808	17.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,014.12180	907.508	17.61	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.19570		13.11840			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.22250		13.14430			8,594,625.00	650	154,843
€ / R	On	14/09/2015	Foreign Exchange Future			13.45740		13.37440			0.00	0	11,148
€ / R	On	11/12/2015	Foreign Exchange Future			13.68830		13.59810			0.00	0	10,150
€ / R	On	14/03/2016	Foreign Exchange Future			13.94830		13.84970			0.00	0	500
€ / R	On	19/09/2016	Foreign Exchange Future			14.48170		14.38050			0.00	0	0
Total € / R Future											8,594,625.00	650	176,641
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			58.98190	68.977	16.96	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,230.58190	1,163.277	16.96	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			58.27650	68.141	17.00	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,239.87650	1,172.441	17.00	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			57.58140	67.316	17.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,249.18140	1,181.616	17.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			51.12660	59.693	17.38	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,342.72660	1,273.993	17.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			27.25590	30.163	20.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,272.95590	2,197.663	20.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			142.84050	164.674	15.27	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			778.54050	722.174	15.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			26.80730	29.640	20.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,292.50730	2,217.140	20.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			28.18600	31.244	20.23	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,233.88600	2,158.744	20.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			87.61390	100.462	16.63	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,143.31390	1,077.962	16.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			27.03030	29.900	20.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,282.73030	2,207.400	20.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			209.26560	240.166	14.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			544.96560	497.666	14.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			936.03420	1,007.290	12.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			41.73420	34.790	12.79	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			610.22860	671.932	12.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			115.92860	99.432	12.73	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			231.97180	265.696	14.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			487.67180	443.196	14.15	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,039.88160	1,968.985	18.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			743.77190	799.183	12.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			269.37190	241.783	12.99	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			188.47820	203.921	18.09	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,714.07820	1,646.521	18.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			155.93830	168.205	18.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,021.53830	1,950.805	18.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			155.10790	167.292	18.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,030.70790	1,959.892	18.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			154.28160	166.385	18.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			22.39530	20.663	14.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			900.34370	960.658	13.05	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			352.24370	322.358	13.05	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			569.64430	609.944	15.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			871.54430	821.644	15.31	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,117.06770	3,029.016	21.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			348.34540	370.860	18.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,740.24540	1,672.560	18.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			346.88560	369.367	18.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,748.78560	1,681.067	18.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,670.49530	2,758.963	14.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			345.43140	367.880	18.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,757.33140	1,689.580	18.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			215.16770	217.316	21.61	0.00	0	6,291
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			763.57400	810.030	15.32	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			923.87400	871.730	15.32	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			769.81210	816.663	15.27	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			910.11210	858.363	15.27	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			766.68370	813.337	15.29	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			916.98370	865.037	15.29	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			949.36530	998.445	17.10	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,528.86530	1,476.745	17.10	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			954.60050	1,003.891	17.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,514.10050	1,462.191	17.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			951.98060	1,001.166	17.08	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,521.48060	1,469.465	17.08	0.00	0	0
Total € / R Option											0.00	0	139,458

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R											8,594,625.00	650	316,099
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.43960		9.36840			4,908,592.00	520	15,133
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.54700		9.47280			0.00	0	1,067
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.65490		9.57550			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.77660		9.69200			0.00	0	0
Total AU\$ / R Future											4,908,592.00	520	16,200
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			88.43850	67.406	13.01	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			929.67900	863.259	15.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			977.74640	1,046.858	13.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			9.34640	7.258	13.71	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			744.91760	807.523	13.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			26.51760	17.923	13.04	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			456.83850	507.006	13.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			417.04900	363.973	13.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			39.70980	44.734	15.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			911.30980	845.134	15.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			38.88570	43.787	15.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			920.48570	854.187	15.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			38.07900	42.859	15.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			355.22080	398.620	13.12	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			136.82080	109.020	13.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			182.52350	206.292	13.47	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			314.12350	266.692	13.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			135.44900	153.573	13.89	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			123.98610	137.090	15.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,011.18610	950.090	15.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			126.83230	140.260	15.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			994.03230	933.260	15.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			125.40110	138.664	15.61	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,002.60110	941.664	15.61	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,334.82750	2,413.529	16.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			9.32750	8.629	16.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,285.30850	2,363.976	16.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			9.80850	9.076	16.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,235.81510	2,314.446	16.11	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			10.31510	9.546	16.11	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			419.14430	377.980	13.33	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			606.63250	649.760	13.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			424.63250	383.160	13.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			615.69030	659.435	13.31	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			413.69030	372.835	13.31	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			611.14430	654.580	13.33	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R											4,908,592.00	520	17,406
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.68010		9.54820			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.82670		9.69120			0.00	0	0
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			548.54430	448.592	13.76	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			90.34890	123.445	13.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			532.14890	433.345	13.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			88.52800	121.046	13.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			540.32800	440.946	13.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			86.74430	118.692	13.76	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			365.70980	439.588	12.90	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			324.50980	262.888	12.90	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			361.19620	434.499	12.92	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			329.99620	267.799	12.92	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			370.26790	444.726	12.88	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			319.06790	258.025	12.88	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CHF / R	On	12/06/2015	Foreign Exchange Future			12.64810		12.52470			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.90630		12.77810			0.00	0	611
Total CHF / R Future											0.00	0	8,069
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			759.99090	868.029	13.73	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			75.29090	59.929	13.73	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			751.41680	859.290	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			76.71680	61.190	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			742.86850	850.576	13.69	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			78.16850	62.476	13.69	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			525.11550	591.321	15.10	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			537.01550	475.021	15.10	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			521.14170	587.001	15.13	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			543.04170	480.701	15.13	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			517.43670	582.708	15.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			549.33670	486.408	15.15	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,069
CNH / R	On	12/06/2015	Foreign Exchange Future			1.92990		1.90990			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.94220		1.92100			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 CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			910.66850	1,061.620	13.97	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			211.66850	162.620	13.97	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			841.16820	985.867	13.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			242.16820	186.867	13.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			774.64870	915.001	13.97	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			275.64870	216.001	13.97	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			516.01780	599.425	15.17	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,206.01780	1,077.425	15.17	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			487.09190	567.238	15.28	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,277.09190	1,145.238	15.28	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			460.53390	536.725	15.39	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,350.53390	1,214.725	15.39	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			1.77600		1.76510			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.81010		1.79880			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			552.02870	629.122	13.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			301.02870	269.122	13.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			495.16480	571.004	13.18	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			344.16480	311.004	13.18	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			447.37800	516.648	13.25	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			396.37800	356.648	13.25	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			397.08060	364.666	13.51	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			927.13150	1,005.056	13.58	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			439.13150	404.056	13.58	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			871.70850	946.926	13.64	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			483.70850	445.926	13.64	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			985.08060	1,065.666	13.51	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			0.12920		0.12840			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12890		0.12770			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12890		0.12760			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05410		0.05330			43,280.00	800	98,950
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05110		0.05030			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04960		0.04890			79,360.00	1,600	163,880
Total NGN / R Future											122,640.00	2,400	262,830
Total NGN / R											122,640.00	2,400	262,830
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.09300		1.09790			109,300.00	100	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09460		1.09960			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09670		1.10170			0.00	0	0
Total QUANTO € / \$ Future											109,300.00	100	250
Total QUANTO € / \$											109,300.00	100	250
RAIN	On	12/06/2015	Foreign Exchange Future			21,177.37000		20,993.03000			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			4.57790		4.58610			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.55470		4.56110			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			11.58360	10.121	13.11	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			415.48360	422.221	13.11	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			10.96490	9.487	13.14	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			424.86490	431.587	13.14	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			10.37970	8.890	13.16	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			434.27970	440.991	13.16	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			125.14600	124.950	12.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			174.04600	180.250	12.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			133.25040	132.923	11.98	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			162.15040	168.223	11.98	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			129.14570	128.885	12.01	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			168.04570	174.185	12.01	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			1.55150		1.52280			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.50210		1.47230			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								876285544.20	71,470	1,900,532
Total Options								48623339.39	111,114	1,702,781
Grand Total:								924,908,883.59	182,584	3,603,313