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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/04/2015 Foreign Exchange Future			11.78160		11.82520			117,816,000.00	10,000	0
\$ / R On 09/04/2015 Foreign Exchange Future			11.83920		11.82520			118,392,000.00	10,000	10,015
\$ / R On 14/04/2015 Foreign Exchange Future			11.84430		11.83300			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.87160		11.85960			3,027,258.00	255	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			11.87350		11.86150			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			11.87550		11.80100			0.00	0	0
\$ / R On 06/05/2015 Foreign Exchange Future			11.88690		11.87480			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			11.90030		11.88820			1,094,827.60	92	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			11.90420		11.89200			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.92730		11.91530			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			11.94090		11.92890			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.95240		11.94060			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.95830		11.94660			282,180,005.10	23,597	1,189,241
\$ / R On 26/06/2015 Foreign Exchange Future			11.98610		11.97450			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.99400		11.98250			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.00590		11.99450			4,802,360.00	400	400
\$ / R On 29/07/2015 Foreign Exchange Future			12.05270		12.04150			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.11190		12.10100			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.12010		12.10920			0.00	0	300
\$ / R On 10/09/2015 Foreign Exchange Future			12.14050		12.12970			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.14870		12.13790			10,909,532.60	898	92,924

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			12.17730		12.16670			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.18140		12.17080			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.23930		12.22910			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.29770		12.28790			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.32490		12.31520			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.33120		12.32150			32,862,648.00	2,665	68,912
\$ / R	On	21/12/2015	Foreign Exchange Future			12.35200		12.34250			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.46410		12.45570			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.52380		12.51620			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.53020		12.52270			626,510.00	50	3,773
\$ / R	On	09/06/2016	Foreign Exchange Future			12.71360		12.70640			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.72200		12.71470			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			12.91900		12.91100			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.92740		12.91930			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.10770		13.09890			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.11820		13.10940			0.00	0	0
Total \$ / R Future											571,711,141.30	47,957	1,396,784
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Call			52.75880	0.000	18.01	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Put			27.55880	18.400	18.01	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Call			0.89820	0.000	18.01	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Put			325.69820	368.400	18.01	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	11.76	Call			0.00000	95.582	18.43	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	11.76	Put			0.00000	16.382	18.43	163,822.00	10,000	10,000
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			1.72130	0.897	27.10	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			386.52130	371.697	27.10	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Call			12.56930	8.451	17.44	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Put			419.56930	404.151	17.44	0.00	0	500
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,061.45520	1,073.010	17.15	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.85520	1.410	17.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			715.90820	726.440	14.45	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			6.30820	4.840	14.45	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			114.39980	114.834	15.38	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			254.79980	243.234	15.38	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.55010	0.586	35.79	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,290.95010	3,278.986	35.79	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			34.60810	34.009	18.07	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			643.10810	630.509	18.07	0.00	0	500
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			0.00000	209.216	14.56	2,092,159.00	10,000	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			0.00000	133.716	14.56	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			314.65800	320.051	14.21	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			99.85800	93.151	14.21	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			37.95090	38.090	18.57	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			783.15090	771.190	18.57	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			252.09300	255.721	14.55	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			183.89300	175.421	14.55	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	15/05/2015	Foreign Exchange Option	11.84	Call			251.05090	254.512	14.65	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			199.05090	190.312	14.65	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			7.03230	6.879	31.76	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,571.73230	3,559.579	31.76	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			791.40970	800.849	13.63	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			26.10970	23.549	13.63	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			266.60720	269.320	14.67	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			12.02860	10.645	13.88	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			251.30720	242.020	14.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			161.25660	162.251	15.95	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			455.95660	444.951	15.95	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,122.15540	1,133.288	14.05	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			6.85540	5.988	14.05	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			987.32860	997.945	13.88	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			278.74000	281.430	14.80	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			279.84000	270.530	14.80	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			159.91710	160.532	16.23	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			531.01710	519.632	16.23	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			286.56800	288.298	14.86	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			305.96800	295.898	14.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,158.62620	1,169.090	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			12.02620	10.790	13.82	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			45.61440	44.946	20.71	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,559.01440	1,546.646	20.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,226.10150	1,236.782	13.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			9.50150	8.482	13.92	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			76.92610	76.346	18.96	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,130.32610	1,118.046	18.96	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			59.76420	59.134	19.83	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,333.16420	1,320.834	19.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,206.57810	1,217.214	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			9.97810	8.914	13.84	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			142.76840	142.652	16.94	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			696.16840	684.352	16.94	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			131.85750	131.630	17.16	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			745.25750	733.330	17.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			43.67500	43.006	20.85	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,597.07500	1,584.705	20.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			214.39850	215.168	15.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			467.79850	456.868	15.82	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			187.04500	187.448	16.19	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			540.44500	529.148	16.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			57.72840	57.091	19.94	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,361.12840	1,348.791	19.94	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			281.86800	283.633	15.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			335.26800	325.333	15.08	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			274.27280	275.922	15.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			347.67280	337.622	15.15	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			120.60070	120.275	17.45	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			804.00070	791.975	17.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			379.04970	382.274	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			222.44970	213.974	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			373.80330	376.950	14.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			227.20330	218.650	14.55	1,311,898.20	6,000	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			163.31500	163.426	16.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			616.71500	605.126	16.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			556.11660	561.863	13.87	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			109.51660	103.563	13.87	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			489.61190	494.444	14.10	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			143.01190	136.145	14.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			235.95200	237.028	15.56	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			419.35200	408.728	15.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			628.19900	634.871	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			81.59900	76.571	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			591.47610	597.686	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			94.87610	89.385	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			368.61320	371.682	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			232.01320	223.382	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			880.08680	889.060	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			33.48680	30.760	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			707.26430	714.801	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			60.66430	56.501	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			458.50330	462.893	14.21	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			161.90330	154.593	14.21	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			989.27450	998.941	13.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			22.67450	20.641	13.72	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			970.84030	980.400	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			24.24030	22.100	13.71	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			570.09480	576.026	13.83	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			103.49480	97.726	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			898.03570	907.134	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			31.43570	28.834	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			666.24730	673.377	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			69.64730	65.077	13.53	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			187.92550	188.898	16.75	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			673.42550	662.798	16.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			15.80520	15.747	30.03	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,921.30520	3,909.647	30.03	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,191.09160	1,200.937	13.58	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			16.59160	14.837	13.58	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			873.20890	881.897	13.58	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			48.70890	45.797	13.58	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			526.66850	531.780	14.12	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			174.16850	167.780	14.12	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	06/07/2015	Foreign Exchange Option	12.13	Call			307.63050	310.128	15.52	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			443.13050	434.228	15.52	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			963.35320	971.228	13.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			71.85320	68.528	13.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			220.02750	221.679	17.57	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			888.52750	878.979	17.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			31.52500	31.329	29.19	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,140.02500	4,128.629	29.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,271.26760	1,280.623	13.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			29.76760	27.923	13.62	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			43.87720	43.960	28.90	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,442.87720	4,432.060	28.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,342.78490	1,351.671	13.67	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			41.78490	39.771	13.67	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,040.65500	1,048.278	13.67	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			89.65500	86.378	13.67	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			237.72240	239.772	18.31	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,106.72240	1,097.872	18.31	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			408.95940	412.457	16.20	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			599.75940	592.357	16.20	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			484.48260	488.401	15.78	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			514.78260	507.901	15.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,208.94000	1,216.967	13.48	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			71.04000	68.267	13.48	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,572.07130	1,581.196	14.01	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			34.17130	32.496	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			124.06580	125.200	22.00	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,286.16580	2,276.500	22.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			107.93730	108.931	22.78	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,550.03730	2,540.231	22.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,609.65550	1,618.867	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			31.75550	30.167	14.07	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			208.63830	210.514	19.49	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,470.73830	1,461.814	19.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			145.73200	147.056	21.16	367,639.25	2,500	132,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,007.83200	1,998.356	21.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,225.81630	1,233.911	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			67.91630	65.211	13.46	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			259.51180	261.852	18.48	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,181.61180	1,173.152	18.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			257.80080	260.124	18.51	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,189.90080	1,181.424	18.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			252.75640	255.033	18.60	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,214.85640	1,206.333	18.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			468.77440	472.800	15.97	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			560.87440	554.100	15.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			383.55710	386.933	16.79	0.00	0	33,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			745.65710	738.233	16.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			0.00000	335.208	17.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.00000	886.508	17.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			558.95820	563.617	15.28	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			421.05820	414.917	15.28	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			525.54620	529.979	15.52	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			467.64620	461.279	15.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			505.76530	510.065	15.67	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			497.86530	491.365	15.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			798.46410	804.726	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			200.56410	196.026	13.93	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			761.88230	767.916	14.09	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			223.98230	219.216	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			750.21550	756.171	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			232.31550	227.471	14.15	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			832.44580	838.863	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			184.54580	180.163	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			825.57920	831.965	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			187.67920	183.265	13.90	3,207,130.50	17,500	47,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			818.74760	825.101	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			190.84760	186.401	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,069.92550	1,077.382	13.62	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			102.02550	98.682	13.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,046.26570	1,053.621	13.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			108.36570	104.921	13.65	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			976.95790	984.017	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			129.05790	125.317	13.72	0.00	0	50,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			56.25970	56.629	28.26	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,689.55970	4,679.329	28.26	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			931.71550	938.306	13.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			165.01550	161.006	13.78	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			253.94100	256.255	19.04	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			104.39650	101.120	13.58	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,357.24100	1,348.955	19.04	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			167.01670	168.612	21.03	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,000.31670	1,991.312	21.03	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,420.69280	1,429.049	13.67	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			53.99280	51.749	13.67	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,121.09650	1,128.420	13.58	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			346.07730	349.184	17.67	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			975.27730	967.784	17.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			267.87960	270.141	19.67	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,598.77960	1,590.841	19.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			72.87750	76.775	28.13	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,823.77750	4,817.475	28.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,492.94740	1,501.601	13.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			63.84740	62.301	13.68	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,195.01640	1,200.832	13.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			115.91640	111.532	13.46	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,261.68200	1,267.367	13.35	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			123.78200	119.667	13.35	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			278.31150	278.574	20.17	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,840.41150	1,830.874	20.17	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			78.25040	78.042	27.79	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,240.35040	5,230.342	27.79	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,559.11200	1,566.170	13.52	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			71.21200	68.469	13.52	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			637.88750	638.962	16.08	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			662.68750	654.062	16.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,179.24700	3,188.323	16.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.74700	7.123	16.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,129.67580	3,138.742	16.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.17580	7.542	16.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,080.12760	3,089.186	16.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,677.49830	3,667.291	26.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			152.37340	151.847	27.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,330.87340	4,320.647	27.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			211.02020	210.576	22.60	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,729.52020	2,719.376	22.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,856.80710	2,846.651	23.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			207.73930	207.280	23.29	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,886.23930	2,876.080	23.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			368.04210	367.873	19.03	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,486.54210	1,476.673	19.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			198.99830	198.491	26.72	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,536.62570	1,526.731	19.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			245.81480	245.395	21.30	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,294.31480	2,284.195	21.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			443.54980	443.629	18.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,172.04980	1,162.429	18.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			208.30710	207.851	23.16	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,211.18870	1,201.528	18.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			412.06900	412.034	18.40	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,290.56900	1,280.834	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			777.75110	779.666	15.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			456.25110	448.467	15.03	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			358.12570	357.931	19.19	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			544.06620	535.810	15.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			454.79660	454.922	17.87	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,133.29660	1,123.722	17.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			871.62050	874.269	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			350.12050	343.069	14.40	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			432.68870	432.728	18.13	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			401.54900	394.114	14.71	0.00	0	8,210

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	11.95	Call			800.00140	802.088	14.87	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			428.50140	420.888	14.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,117.05990	1,121.367	13.65	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			195.55990	190.167	13.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			715.56620	717.010	15.50	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			267.20890	260.928	13.95	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			897.18510	900.036	14.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			325.68510	318.836	14.24	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,463.69100	1,469.980	13.26	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			92.19100	88.780	13.26	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			823.04900	825.314	14.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			8.62760	7.986	16.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,420.32470	1,426.401	13.20	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			98.82470	95.201	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,261.38660	1,266.579	13.35	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			139.88660	135.379	13.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			978.70890	982.129	13.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			284.39230	283.620	20.69	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,091.89230	2,081.620	20.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			80.39000	79.708	27.54	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,607.89000	5,597.708	27.54	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,619.38430	1,626.019	13.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			76.88430	74.019	13.42	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,328.35580	1,333.547	13.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			125.85580	121.547	13.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,320.72490	1,325.872	13.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			128.22490	123.872	13.17	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,134.78920	1,137.388	13.82	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			279.08920	273.288	13.82	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			278.54270	277.669	24.05	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,222.84270	3,213.569	24.05	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			785.94370	786.212	16.43	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			799.74370	792.412	16.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			973.49810	974.773	14.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			490.79810	484.573	14.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			969.19930	970.446	14.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			496.49930	490.247	14.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			369.84710	369.473	21.27	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			127.48560	123.954	13.04	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,089.90880	1,091.768	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			367.20880	361.568	14.17	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,073.66920	1,075.463	14.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			380.96920	375.263	14.23	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,261.62710	4,253.958	27.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			55.59690	55.386	27.13	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,762.89690	7,755.186	27.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			964.92890	966.149	14.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			502.22890	495.949	14.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,600.18560	1,604.154	13.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,437.14710	2,429.273	21.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			316.79770	316.575	25.15	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,544.09770	3,536.375	25.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,013.50790	1,015.022	14.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			440.80790	434.822	14.55	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			284.32710	284.158	27.13	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			755.97650	756.501	18.17	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,339.57650	1,332.901	18.17	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			753.46650	753.986	18.19	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,347.06650	1,340.386	18.19	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			750.96970	751.485	18.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,354.56970	1,347.885	18.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			761.39660	761.964	18.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,346.69660	1,339.964	18.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			758.88690	759.450	18.21	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,354.18690	1,347.450	18.21	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			763.91960	764.492	18.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,339.21960	1,332.492	18.16	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			952.14590	953.544	18.03	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,331.14590	1,324.544	18.03	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			949.32050	950.708	18.05	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,338.32050	1,331.708	18.05	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			946.50220	947.878	18.07	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,345.50220	1,338.878	18.07	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			957.21740	958.663	18.04	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,337.91740	1,331.263	18.04	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			954.39280	955.827	18.06	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,345.09280	1,338.427	18.06	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			960.05530	961.512	18.03	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,330.75530	1,324.112	18.03	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,340.47010	1,338.421	16.35	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			881.57010	870.721	16.35	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,337.25010	1,334.884	16.37	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			888.35010	877.184	16.37	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,334.04900	1,331.366	16.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			895.14900	883.666	16.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,137.19200	1,139.527	17.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,327.79200	1,321.327	17.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,134.12780	1,136.444	17.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,334.72780	1,328.244	17.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,140.27610	1,142.616	17.89	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,320.87610	1,314.416	17.89	0.00	0	0
Total \$ / R Option											7,142,648.95	46,000	1,581,467

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R										578,853,790.25	93,957	2,978,251
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.95830		11.94660			346,790.70	29	743
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.14870		12.13790			0.00	0	98
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.33120		12.32150			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.53020		12.52270			0.00	0	27
Total \$ / R MAXI Future										346,790.70	29	868
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			70,726.43090	71,480.063	13.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			6,066.43090	5,650.063	13.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			69,898.27350	70,643.954	13.55	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			6,238.27350	5,813.954	13.55	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			71,558.22890	72,319.866	13.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			5,898.22890	5,489.866	13.56	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			71,068.99650	71,637.923	14.36	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			26,278.99650	25,767.923	14.36	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			70,520.79690	71,085.850	14.39	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			26,730.79690	26,215.850	14.39	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			69,976.67070	70,538.165	14.42	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			27,186.67070	26,668.165	14.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			84,207.54080	84,448.945	14.59	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			38,057.54080	37,328.945	14.59	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			85,178.84010	85,428.078	14.52	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			37,028.84010	36,308.078	14.52	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			84,691.51180	84,937.005	14.56	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			37,541.51180	36,817.005	14.56	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			71,277.13220	70,574.946	16.02	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			83,209.68170	83,255.473	16.05	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			71,939.68170	71,235.473	16.05	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			83,887.35410	83,936.729	15.98	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			70,617.35410	69,916.729	15.98	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			83,547.13220	83,594.946	16.02	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										346,790.70	29	868
£ / R	On 12/06/2015	Foreign Exchange Future			17.83800		17.76760			14,038,506.00	787	28,868
£ / R	On 14/09/2015	Foreign Exchange Future			18.11170		18.04150			0.00	0	910
£ / R	On 11/12/2015	Foreign Exchange Future			18.37940		18.30980			0.00	0	5
£ / R	On 14/03/2016	Foreign Exchange Future			18.67640		18.60920			0.00	0	0
Total £ / R Future										14,038,506.00	787	29,783
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			2,277.20810	2,209.271	18.55	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			1,221.11370	1,161.539	16.59	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			147.12690	157.825	16.60	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			1,229.52690	1,169.825	16.60	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	18.86	Call			145.55440	156.128	16.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,237.95440	1,178.128	16.62	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			44.80810	47.271	18.55	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			912.00210	965.057	14.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			144.40210	127.057	14.31	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			148.71370	159.539	16.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			425.62930	439.811	16.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,344.12930	1,288.111	16.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,061.78490	7,131.963	22.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.28490	0.263	22.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			430.24570	444.656	16.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,328.74570	1,272.956	16.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			427.91940	442.226	16.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,336.41940	1,280.526	16.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			850.95720	874.880	15.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,044.61710	999.061	15.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,051.15720	1,005.480	15.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,115.47910	1,149.034	14.65	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			675.67910	639.634	14.65	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			857.89940	882.053	15.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,038.09940	992.653	15.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			854.41710	878.461	15.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			937.43830	958.549	16.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,528.23830	1,482.149	16.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			934.61240	955.644	16.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,535.41240	1,489.244	16.50	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			940.26880	961.466	16.47	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,521.06880	1,475.066	16.47	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											14,038,506.00	787	64,613
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09973		0.09937			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10147		0.10111			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10319		0.10283			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			946.79290	979.639	13.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			9.79290	6.640	13.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			223.31240	233.294	14.67	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			286.31240	260.294	14.67	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			38.18720	39.245	18.30	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,101.18720	1,066.245	18.30	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,160.96430	1,189.399	14.16	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			49.46430	42.099	14.16	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			471.26460	482.785	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	14/09/2015	Foreign Exchange Option	0.10	Put			359.76460	335.485	15.27	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			186.65290	189.839	18.19	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,075.15290	1,042.539	18.19	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,359.94110	1,387.628	14.33	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			77.14110	69.028	14.33	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			671.50160	684.655	15.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			388.70160	366.055	15.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			336.57910	341.561	17.86	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,053.77910	1,022.961	17.86	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			12.89110		12.96300			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			12.91600		12.98830			555,388.00	43	154,414
€ / R	On	14/09/2015	Foreign Exchange Future			13.14080		13.21540			0.00	0	11,263
€ / R	On	11/12/2015	Foreign Exchange Future			13.36190		13.43880			334,047.50	25	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.61040		13.69090			0.00	0	1,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.12820		14.21270			0.00	0	0
Total € / R Future											889,435.50	68	176,852
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			33.42030	28.268	18.00	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,360.42030	1,427.169	18.00	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			32.94720	27.865	18.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,369.94720	1,436.765	18.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			32.48260	27.468	18.06	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,379.48260	1,446.368	18.06	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			28.22720	23.843	18.40	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,475.22720	1,542.743	18.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			14.98780	12.835	21.19	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,376.68780	2,446.835	21.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			14.42790	12.361	21.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,416.12790	2,486.361	21.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			142.13920	121.384	14.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			633.83920	685.384	14.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			93.05130	79.689	15.90	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			884.75130	943.689	15.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			14.15840	12.132	21.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,435.85840	2,506.132	21.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			159.77780	136.758	14.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			571.47780	620.758	14.57	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			54.25480	46.622	17.45	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,265.95480	1,330.622	17.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			14.29230	12.246	21.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,425.99230	2,496.246	21.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			783.43250	715.385	12.06	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			45.13250	49.385	12.06	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			478.90120	424.706	12.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			140.60120	158.706	12.60	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			636.35650	587.463	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			320.95650	346.663	13.33	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,148.44040	2,210.956	19.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			123.15160	111.125	19.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,157.75160	2,220.325	19.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			0.00000	692.396	12.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			0.00000	251.596	12.85	1,987,607.61	7,900	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			122.47030	110.498	19.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,167.07030	2,229.698	19.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			150.87880	136.640	18.60	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,835.47880	1,895.840	18.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			123.84040	111.756	19.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			416.65640	445.976	13.59	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,249.48850	3,318.207	22.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			301.49340	280.109	18.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,852.69340	1,908.209	18.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,509.52360	2,427.729	13.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			20.72360	15.829	13.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			805.45640	757.876	13.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,861.37590	1,916.970	18.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			298.86340	277.635	18.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,870.06340	1,925.735	18.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			504.28820	472.376	15.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			965.48820	1,010.476	15.87	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			188.28850	180.107	22.75	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			300.17590	278.870	18.54	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			702.08670	658.507	15.70	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1,001.18670	1,038.107	15.70	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			699.18150	655.746	15.72	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1,008.28150	1,045.346	15.72	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			696.29370	653.008	15.75	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1,015.39370	1,052.608	15.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			893.72670	852.310	17.48	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,631.02670	1,674.110	17.48	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			891.26760	849.925	17.50	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,638.56760	1,681.725	17.50	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			896.19660	854.706	17.47	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,623.49660	1,666.506	17.47	0.00	0	0
Total € / R Option											1,987,607.61	7,900	147,358
Total € / R											2,877,043.11	7,968	324,210
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.16470		9.10840			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			9.26470		9.20860			0.00	0	1,136
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.36530		9.31010			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.47990		9.42570			0.00	0	0
Total AU\$ / R Future											0.00	0	16,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			163.21320	136.329	13.63	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,166.83750	1,111.897	16.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			728.42760	779.945	13.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			20.02760	15.245	13.83	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			511.81500	556.290	13.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			53.41500	41.590	13.56	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			271.61320	301.028	13.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			606.07500	556.676	15.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			15.96350	17.399	16.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,147.56350	1,092.699	16.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			15.59590	16.993	16.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,157.19590	1,102.293	16.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			15.23750	16.597	16.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			197.52390	218.572	13.70	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			239.12390	203.872	13.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			91.36060	101.213	14.72	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			482.96060	436.513	14.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			64.47500	71.376	15.15	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			82.94810	86.437	16.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,234.34810	1,181.737	16.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			85.04200	88.655	16.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,216.44200	1,163.955	16.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			83.98740	87.539	16.61	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,225.38740	1,172.839	16.61	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,070.81530	2,125.135	15.80	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.71530	9.835	15.80	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,021.40930	2,075.700	15.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.30930	10.400	15.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,972.03950	2,026.300	15.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.93950	11.000	15.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			555.43890	514.502	13.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			477.44440	490.550	13.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			561.74440	520.650	13.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			484.86750	498.286	13.77	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			549.16750	508.386	13.77	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			481.13890	494.402	13.79	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,657
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.53620		9.56280			0.00	0	1,771

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			9.67660		9.70440			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			519.52800	540.408	13.98	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			75.72230	69.778	13.91	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			502.92230	523.578	13.91	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			74.00560	68.180	13.94	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			511.20560	531.980	13.94	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			72.32800	66.608	13.98	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			370.17260	352.208	13.12	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			305.77260	315.608	13.12	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			365.48460	347.637	13.14	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			311.08460	321.037	13.14	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			360.84250	343.450	13.17	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			316.44250	326.850	13.17	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			12.41120		12.44260			446,803.20	36	7,422
CHF / R	On	14/09/2015	Foreign Exchange Future			12.66160		12.69530			0.00	0	625
Total CHF / R Future											446,803.20	36	8,047
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			671.09840	648.924	13.40	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			68.49840	77.724	13.40	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			662.52230	641.181	13.41	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			69.92230	79.981	13.41	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			654.71360	633.485	13.42	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			72.11360	82.285	13.42	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			464.90960	439.636	14.96	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			559.60960	568.036	14.96	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			461.37080	436.208	14.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			566.07080	574.608	14.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			457.86560	432.812	15.02	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			572.56560	581.212	15.02	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											446,803.20	36	8,047
CNH / R	On	12/06/2015	Foreign Exchange Future			1.91270		1.91250			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.92580		1.92580			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			899.15980	898.123	14.03	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			174.15980	171.123	14.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			827.28170	826.012	14.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			202.28170	199.012	14.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			758.52480	757.038	14.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			233.52480	230.038	14.01	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			512.90220	513.383	15.40	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,154.90220	1,155.383	15.40	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			483.21080	483.887	15.50	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,225.21080	1,225.887	15.50	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			456.00620	456.768	15.62	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,298.00620	1,298.768	15.62	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			1.73320		1.74310			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.76440		1.77570			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			386.06740	338.181	12.70	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			355.06740	406.181	12.70	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			338.21410	298.449	12.84	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			407.21410	466.449	12.84	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			299.62430	262.707	12.99	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			468.62430	530.707	12.99	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			472.53370	514.642	13.64	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			777.56750	707.291	13.68	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			520.56750	563.291	13.68	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			728.19110	662.739	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			571.19110	618.739	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			829.53370	758.641	13.64	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			0.12790		0.12720			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12820		0.12670			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12720		0.12550			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			0.05770		0.05500			0.00	0	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05260		0.05250			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05070		0.05060			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
QUANTO €On 12/06/2015			1.08010		1.08720			0.00	0	250
QUANTO €On 14/09/2015			1.08170		1.08880			0.00	0	0
QUANTO €On 11/12/2015			1.08360		1.09070			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	250
Total QUANTO € / \$								0.00	0	250
RAIN On 12/06/2015			20,853.59000		20,878.62000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 12/06/2015			4.53320		4.53390			0.00	0	0
TRY / R On 14/09/2015			4.50390		4.50520			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/06/2015	4.99	Call			5.39260	5.392	13.63	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			461.49260	462.192	13.63	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			5.05620	5.057	13.68	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			471.15620	471.857	13.68	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			4.79280	4.792	13.76	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			480.89280	481.592	13.76	0.00	0	0
TRY / R On 14/09/2015	4.61	Call			104.33150	101.752	12.41	0.00	0	0
TRY / R On 14/09/2015	4.61	Put			209.13150	207.852	12.41	0.00	0	0
TRY / R On 14/09/2015	4.59	Call			111.36350	108.695	12.35	0.00	0	0
TRY / R On 14/09/2015	4.59	Put			196.16350	194.795	12.35	0.00	0	0
TRY / R On 14/09/2015	4.60	Call			107.79920	105.175	12.38	0.00	0	0
TRY / R On 14/09/2015	4.60	Put			202.59920	201.275	12.38	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			1.59970		1.55140			0.00	0	16
ZMW / R On 14/09/2015			1.55310		1.50860			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								587,432,676.70	48,877	1,910,688
Total Options								9,130,256.56	53,900	1,764,861
Grand Total:								596,562,933.26	102,777	3,675,549