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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/04/2015 Foreign Exchange Future			12.14030		11.97450			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.16440		12.00000			0.00	0	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.16640		12.00200			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.16840		12.00390			0.00	0	0
\$ / R On 06/05/2015 Foreign Exchange Future			12.18020		12.01560			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.19410		12.02930			97,552.80	8	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.19810		12.03320			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.22210		12.05670			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.23620		12.07040			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.24820		12.08220			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.25430		12.08800			252,254,765.50	20,585	1,181,068
\$ / R On 26/06/2015 Foreign Exchange Future			12.28250		12.11610			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.29050		12.12420			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.30260		12.13630			0.00	0	400
\$ / R On 29/07/2015 Foreign Exchange Future			12.35040		12.18370			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.41160		12.24390			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.42010		12.25230			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.44120		12.27300			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.44970		12.28130			97,580,748.60	7,838	92,102
\$ / R On 28/09/2015 Foreign Exchange Future			12.47920		12.31040			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.48350		12.31460			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.54340		12.37370			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.60430		12.43360			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.63260		12.46150			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.63920		12.46790			50,948,615.20	4,031	71,495
\$ / R	On	21/12/2015	Foreign Exchange Future			12.66090		12.48930			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.77760		12.60410			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.84000		12.66540			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.84670		12.67200			668,028.40	52	3,773
\$ / R	On	09/06/2016	Foreign Exchange Future			13.03410		12.85810			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.04250		12.86650			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.24100		13.06500			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.24950		13.07350			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.43110		13.25510			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.44170		13.26560			0.00	0	0
Total \$ / R Future											401,549,710.50	32,514	1,380,657
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Call			10.97640	20.017	22.16	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Put			276.47640	119.717	22.16	0.00	0	500
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,200.61760	1,364.879	21.50	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.61760	0.479	21.50	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			852.20760	1,016.190	18.93	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			2.20760	1.790	18.93	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			159.18890	249.751	15.74	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			159.18890	85.351	15.74	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.46550	0.339	35.75	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,150.46550	2,985.939	35.75	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			45.49220	69.708	17.77	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			513.49220	373.308	17.77	0.00	0	500
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			284.09740	408.891	15.74	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			80.19740	40.491	15.74	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			48.23020	69.343	18.02	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			652.63020	509.143	18.02	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			409.94370	547.090	14.92	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			54.34370	26.890	14.92	0.00	0	5,500
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			327.97220	444.168	14.94	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			118.67220	70.068	14.94	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			324.81550	438.707	15.05	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			131.61550	80.607	15.05	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			6.92160	6.779	30.68	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,430.22160	3,264.679	30.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			920.81720	1,080.829	14.76	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			14.11720	8.730	14.76	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			336.67260	443.727	14.99	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			5.93360	3.923	15.19	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			179.97260	121.627	14.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			202.57230	271.108	15.66	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			355.87230	259.008	15.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,259.86660	1,424.815	15.87	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			3.16660	2.715	15.87	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,122.63360	1,286.023	15.19	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			346.08700	450.970	15.03	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			205.68700	144.770	15.03	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			197.76870	261.112	15.96	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			427.36870	324.912	15.96	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			351.08370	454.043	15.06	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			228.88370	165.843	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,363.45470	1,529.284	15.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			5.45470	4.984	15.74	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,343.73790	1,509.532	15.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			5.73790	5.232	15.67	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,294.51350	1,460.207	15.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			6.51350	5.907	15.47	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			66.91420	85.652	19.49	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,228.91420	1,081.352	19.49	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			52.22580	67.139	20.32	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,424.22580	1,272.839	20.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			49.88480	64.184	20.48	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,461.88480	1,309.884	20.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			144.33050	188.610	17.12	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			686.33050	564.310	17.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			90.25000	116.195	18.50	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,002.25000	861.895	18.50	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			69.39140	88.770	19.37	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,201.39140	1,054.470	19.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			197.53930	257.176	16.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			509.53930	402.876	16.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			172.14580	224.746	16.65	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			584.14580	470.446	16.65	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			158.56210	207.272	16.87	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			630.56210	512.972	16.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			286.60090	371.554	15.49	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			328.60090	247.254	15.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			260.30720	337.305	15.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			372.30720	283.005	15.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			226.77010	294.123	15.94	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			438.77010	339.823	15.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			446.13700	562.427	14.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			168.13700	118.127	14.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			342.18660	442.238	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			254.18660	187.938	15.19	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			333.03500	430.756	15.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			265.03500	196.456	15.24	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			464.43780	583.221	14.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			156.43780	108.921	14.70	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			458.28010	576.235	14.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			160.28010	111.935	14.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			452.17990	569.303	14.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			164.17990	115.003	14.74	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			659.57860	803.300	14.43	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			71.57860	49.000	14.43	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			584.96250	719.373	14.41	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			96.96250	65.073	14.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			549.66340	678.819	14.40	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			111.66340	74.519	14.40	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			739.22800	890.552	14.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			51.22800	36.252	14.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			698.80150	846.542	14.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			60.80150	42.242	14.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			675.11930	820.501	14.43	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			67.11930	46.201	14.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,007.80080	1,167.413	14.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			19.80080	13.113	14.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			825.96360	980.633	14.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			37.96360	26.333	14.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			782.19220	935.269	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			44.19220	30.969	14.46	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,120.94850	1,283.459	14.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			12.94850	9.160	14.79	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,101.92330	1,263.919	14.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			13.92330	9.619	14.71	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,026.48090	1,186.476	14.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			18.48090	12.176	14.51	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			224.48040	283.232	16.44	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			568.38040	460.732	16.44	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			17.61620	21.938	30.29	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,781.51620	3,619.438	30.29	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,326.26510	1,491.343	15.10	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			10.16510	8.843	15.10	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			997.49700	1,154.266	14.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			31.39700	21.766	14.27	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			619.90090	749.623	14.30	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			125.70090	89.123	14.30	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			365.01110	452.275	15.38	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			358.71110	279.675	15.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,084.05200	1,236.749	13.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			50.35200	36.349	13.99	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			255.16500	306.464	17.16	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			781.46500	666.064	17.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			36.41180	46.285	29.90	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,002.71180	3,845.885	29.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,404.34540	1,568.157	14.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			20.64540	17.757	14.76	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			47.59350	59.295	29.18	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,303.69350	4,147.695	29.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,474.33560	1,636.871	14.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			30.43560	25.271	14.48	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,159.70620	1,310.754	13.91	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			65.80620	49.154	13.91	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			270.95480	316.659	17.86	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			997.05480	875.059	17.86	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			466.31530	545.192	15.81	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			514.01530	425.092	15.81	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			549.61590	637.211	15.38	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			436.61590	356.011	15.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,162.77610	1,311.627	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			81.47610	61.927	13.81	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,743.99380	1,909.014	14.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			22.69380	19.314	14.77	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,705.82750	1,870.564	14.71	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			24.52750	20.864	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,351.12640	1,511.901	14.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			49.82640	42.201	14.14	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			138.83950	157.586	21.51	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,157.53950	2,007.886	21.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			120.39030	135.743	22.28	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,419.09030	2,266.043	22.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			285.82760	329.740	18.13	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,104.52760	980.040	18.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			235.60890	270.422	19.00	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,354.30890	1,220.722	19.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			163.63540	186.955	20.70	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,882.33540	1,737.255	20.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			376.48200	435.812	16.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			795.18200	686.112	16.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			293.55580	338.846	18.01	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,072.25580	949.146	18.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			291.59870	336.541	18.04	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,080.29870	956.841	18.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			572.93660	662.299	15.26	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			421.63660	342.599	15.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			531.21240	614.807	15.56	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			479.91240	395.107	15.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			434.84450	503.738	16.36	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			653.54450	554.038	16.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			844.27960	975.956	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			182.97960	146.256	14.21	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			632.53220	729.635	14.88	0.00	0	13,700

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	12.00	Put			351.23220	279.935	14.88	3,499,183.75	12,500	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			595.13430	687.432	15.11	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			393.83430	317.732	15.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			921.36180	1,058.823	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			150.06180	119.123	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			899.62020	1,035.844	14.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			158.32020	126.144	14.13	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			857.06650	990.736	14.19	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			175.76650	141.036	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,089.68630	1,235.512	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			98.38630	75.812	13.89	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			936.02310	1,074.297	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			144.72310	114.597	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			928.67580	1,066.545	14.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			147.37580	116.845	14.10	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,332.95800	1,493.431	14.11	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			51.65800	43.731	14.11	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,187.64300	1,338.535	13.85	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			76.34300	58.834	13.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			65.74080	79.037	28.83	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,555.34080	4,399.837	28.83	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,039.98380	1,181.508	13.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			129.58380	102.308	13.96	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			285.30950	326.051	18.55	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			78.30020	62.260	13.85	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,244.90950	1,116.851	18.55	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			187.11500	212.510	20.58	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,876.71500	1,733.310	20.58	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,551.28380	1,713.847	14.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			40.88380	34.647	14.38	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,238.70020	1,391.460	13.85	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			389.66190	446.915	17.20	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			875.06190	763.415	17.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			298.67630	336.212	19.20	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,484.97630	1,352.812	19.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			84.49120	100.982	28.45	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,690.79120	4,537.582	28.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,622.50990	1,786.906	14.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			48.80990	43.506	14.35	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,312.83180	1,468.202	13.88	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			89.13180	74.802	13.88	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,379.18720	1,538.253	13.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			95.58720	83.953	13.83	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			306.51700	342.696	19.77	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,722.91700	1,588.396	19.77	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			86.03010	104.408	28.24	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,102.43010	4,950.108	28.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,688.84540	1,854.245	14.22	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			55.24540	49.945	14.22	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			701.91090	785.638	15.60	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			580.41090	493.038	15.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,323.84930	3,495.009	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.94930	5.809	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,274.18610	3,445.356	17.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.28610	6.156	17.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,224.54120	3,395.723	17.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,538.03180	3,365.737	25.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			165.63600	194.985	27.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,197.73600	4,055.785	27.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			224.96930	246.115	21.95	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,597.06930	2,446.915	21.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,720.56950	2,565.295	22.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			217.75610	231.940	22.32	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,749.85610	2,592.740	22.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			404.08290	450.326	18.60	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,376.18290	1,251.126	18.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			205.93180	204.937	25.27	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,425.14170	1,298.413	18.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			268.81980	296.725	20.86	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,170.91980	2,027.525	20.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			488.06520	545.950	17.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,070.16520	956.750	17.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			218.46950	234.495	22.25	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,108.09790	993.094	17.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			453.07600	506.328	17.98	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,185.17600	1,067.128	17.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			854.77320	957.238	14.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			386.87320	318.038	14.57	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			393.04170	437.613	18.75	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			468.43750	391.191	15.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			500.55610	560.079	17.46	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,032.65610	920.879	17.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			957.65350	1,080.913	14.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			289.75350	241.713	14.25	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			475.99790	532.294	17.72	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			336.58680	278.342	14.41	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			879.20780	987.004	14.49	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			361.30780	297.803	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,224.48530	1,364.740	13.59	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			156.58530	125.540	13.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			786.33750	880.391	15.03	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			220.27040	180.544	13.93	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			988.26360	1,113.749	14.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			270.36360	224.549	14.16	0.00	0	20,000

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	10.95	Call			1,591.72290	1,756.503	14.04	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			73.82290	67.303	14.04	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			904.48680	1,017.542	14.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.64120	6.523	17.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,547.24230	1,711.562	13.99	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			79.34230	72.362	13.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,376.22350	1,535.122	13.79	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			108.32350	95.922	13.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,078.17040	1,209.744	13.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			310.75040	343.514	20.27	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,971.45040	1,832.614	20.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			86.27350	103.587	27.82	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,466.97350	5,312.687	27.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,749.70030	1,916.267	14.12	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			60.40030	55.367	14.12	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,447.30870	1,610.979	13.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			98.00870	90.079	13.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,438.66320	1,602.227	13.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			99.36320	91.327	13.77	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,233.76530	1,368.246	13.65	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			229.66530	190.646	13.65	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			291.30400	297.137	22.86	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,087.20400	2,919.537	22.86	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			847.52780	930.007	15.84	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			712.12780	620.007	15.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,097.13340	1,216.823	14.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			375.13340	320.123	14.26	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,053.17470	1,165.237	14.46	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			421.17470	358.537	14.46	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,048.44350	1,159.650	14.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,620.68490	7,455.591	27.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,726.99740	1,891.634	13.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			104.99740	94.934	13.57	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,181.63870	1,308.029	13.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			309.63870	261.329	13.93	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,406.25300	3,232.974	23.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,164.20160	1,289.259	13.99	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			322.20160	272.560	13.99	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			312.03750	321.504	26.66	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,140.03750	3,974.804	26.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			62.68490	72.291	27.42	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			426.44350	362.950	14.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,043.74230	1,154.086	14.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			431.74230	367.386	14.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			395.66800	430.448	20.76	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,313.66800	2,173.748	20.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			328.25300	329.674	23.80	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	09/06/2016	Foreign Exchange Option	13.29	Call			806.63420	877.565	17.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,238.53420	1,133.465	17.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			803.91720	874.553	17.74	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,245.81720	1,140.453	17.74	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			801.21990	871.550	17.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,253.11990	1,147.450	17.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			814.92890	885.999	17.72	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,238.42890	1,133.499	17.72	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			812.19910	882.974	17.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,245.69910	1,140.474	17.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			809.48340	879.958	17.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,252.98340	1,147.458	17.76	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,010.27920	1,088.523	17.63	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,235.27920	1,137.523	17.63	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,007.24400	1,085.208	17.65	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,242.24400	1,144.208	17.65	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,004.22900	1,081.901	17.67	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,249.22900	1,150.901	17.67	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,018.49710	1,096.775	17.62	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,234.99710	1,137.275	17.62	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,015.45560	1,093.448	17.64	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,241.95560	1,143.948	17.64	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,012.42820	1,090.135	17.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,248.92820	1,150.635	17.66	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,409.93300	1,498.120	15.72	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			794.83300	707.020	15.72	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,406.17670	1,494.174	15.75	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			801.07670	713.074	15.75	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,402.43980	1,490.243	15.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			807.33980	719.143	15.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,204.77180	1,278.758	17.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,229.17180	1,127.058	17.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,201.49510	1,275.809	17.41	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,235.89510	1,134.109	17.41	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,198.23900	1,272.883	17.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,242.63900	1,141.183	17.43	0.00	0	0
Total \$ / R Option											3,499,183.75	12,500	1,561,467
Total \$ / R											405,048,894.25	45,014	2,942,124
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.25430		12.08800			931,326.80	76	694
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.44970		12.28130			0.00	0	98
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.63920		12.46790			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.84670		12.67200			0.00	0	27
Total \$ / R MAXI Future											931,326.80	76	819

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				82,596.35830	98,063.278	14.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				3,796.35830	2,633.278	14.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				81,714.82410	97,151.165	14.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				3,914.82410	2,721.165	14.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				83,480.84950	98,977.814	14.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				3,680.84950	2,547.814	14.47	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				78,881.42100	91,107.266	14.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				21,751.42100	17,137.266	14.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				80,084.74760	92,525.895	14.28	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				20,954.74760	16,555.895	14.28	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				79,481.00500	91,814.906	14.29	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				21,351.00500	16,844.906	14.29	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				92,533.30530	104,252.209	14.34	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				31,743.30530	26,332.209	14.34	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				93,596.45200	105,519.755	14.31	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				30,806.45200	25,599.755	14.31	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				93,062.93460	104,884.279	14.33	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				31,272.93460	25,964.279	14.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				62,871.87590	54,245.369	15.43	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				89,697.48220	98,493.910	15.46	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				63,497.48220	54,823.910	15.46	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				90,448.74640	99,339.474	15.40	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				62,248.74640	53,669.474	15.40	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				90,071.87590	98,915.369	15.43	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											931,326.80	76	819
£ / R	On	12/06/2015	Foreign Exchange Future			17.93840		17.70790			1,399,195.20	78	33,539
£ / R	On	14/09/2015	Foreign Exchange Future			18.21350		17.98060			364,270.00	20	930
£ / R	On	11/12/2015	Foreign Exchange Future			18.48620		18.24960			0.00	0	10
£ / R	On	14/03/2016	Foreign Exchange Future			18.78960		18.54920			0.00	0	0
Total £ / R Future											1,763,465.20	98	34,479
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			2,330.03940	2,110.591	18.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,263.08460	1,075.887	16.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			129.51320	172.451	16.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,271.61320	1,084.051	16.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			128.05770	170.559	16.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,280.15770	1,092.159	16.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			37.93940	48.991	18.72	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			859.78370	1,041.576	14.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			151.88370	103.176	14.65	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			130.98460	174.287	16.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			402.51120	465.493	16.26	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,381.91120	1,211.993	16.26	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	10.98	Call			7,000.87100	7,233.701	23.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.27100	0.201	23.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			406.92710	470.680	16.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,366.32710	1,197.180	16.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			404.71220	468.078	16.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,374.11220	1,204.578	16.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			821.94320	913.607	15.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,075.70020	931.171	15.40	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,082.34320	937.407	15.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,078.23690	1,202.376	14.56	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			698.63690	586.176	14.56	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			828.67350	921.315	15.38	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,069.07350	925.115	15.38	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			825.30020	917.371	15.40	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			915.01800	985.708	16.24	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,565.81800	1,396.108	16.24	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			912.27040	982.655	16.26	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,573.07040	1,403.055	16.26	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			917.77710	988.766	16.23	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,558.57710	1,389.166	16.23	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											1,763,465.20	98	69,309
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10190		0.10064			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10368		0.10240			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10545		0.10415			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,067.79430	1,194.713	15.10	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			4.09430	4.613	15.10	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			269.95430	339.543	14.22	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			206.25430	149.443	14.22	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			44.56960	56.168	17.74	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			980.86960	866.068	17.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,271.68850	1,390.874	14.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			31.78850	23.174	14.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			532.14040	604.072	14.91	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			292.24040	236.372	14.91	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			211.49560	236.845	17.69	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			971.59560	869.144	17.69	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,472.98690	1,591.683	14.43	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			57.58690	46.883	14.43	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			743.12170	819.127	15.00	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			327.72170	274.327	15.00	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			374.80230	409.276	17.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			959.40230	864.476	17.45	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	30/04/2015	Foreign Exchange Future			12.92460		12.81000			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			12.94090		12.83320			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			12.96620		12.85790			2,722,902.00	210	153,996
€ / R	On	14/09/2015	Foreign Exchange Future			13.19200		13.08250			0.00	0	11,273
€ / R	On	11/12/2015	Foreign Exchange Future			13.41700		13.30560			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.67140		13.55660			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.18740		14.07520			0.00	0	0
Total € / R Future											2,722,902.00	210	176,544
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			0.00000	216.618	13.77	2,166,184.00	10,000	10,000
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			0.00000	102.018	13.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			24.35660	30.347	18.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,481.15660	1,379.447	18.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			24.00590	29.899	18.68	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,490.80590	1,388.999	18.68	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			23.66170	29.458	18.71	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,500.46170	1,398.558	18.71	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			20.51440	25.434	19.05	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,597.31440	1,494.534	19.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			10.70350	12.678	22.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,562.80350	2,456.478	22.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			11.28610	13.451	21.80	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,503.38610	2,397.251	21.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			10.86590	12.929	21.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,542.96590	2,436.729	21.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			10.76610	12.803	21.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,552.86610	2,446.603	21.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			108.55510	134.723	15.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			730.65510	648.523	15.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			71.29990	87.945	16.49	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			993.39990	901.745	16.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			386.53020	460.742	13.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			178.63020	144.542	13.23	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			122.44240	151.711	15.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			664.54240	585.511	15.17	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			41.43230	50.905	18.04	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,383.53230	1,284.705	18.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			665.19400	760.688	12.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			57.29400	44.488	12.72	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			557.40640	623.690	13.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			374.90640	331.690	13.70	0.00	0	7,500

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	15.24	Put			2,263.71370	2,168.244	19.83	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			105.61820	119.561	19.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,273.11820	2,177.561	19.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			658.34860	731.889	13.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			275.84860	239.888	13.21	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			105.02750	118.884	19.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,282.52750	2,186.884	19.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			129.68820	147.119	18.97	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,947.18820	1,855.119	18.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			106.21370	120.244	19.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			15.55780	14.791	13.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			731.49960	797.954	13.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			475.89960	430.954	13.89	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			1,050.34830	981.851	16.12	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			174.78430	180.849	22.69	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,369.18430	3,263.849	22.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			269.75320	294.198	18.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,954.15320	1,867.198	18.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,371.15780	2,481.791	13.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			268.55530	292.867	18.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,962.95530	1,875.866	18.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			267.36530	291.547	18.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,971.76530	1,884.547	18.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			455.94830	498.851	16.12	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			638.54340	691.361	16.06	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1,091.94340	1,029.961	16.06	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			643.90910	697.122	16.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1,077.30910	1,015.722	16.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			641.22060	694.233	16.04	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1,084.62060	1,022.833	16.04	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			835.54980	887.787	17.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,710.34980	1,650.387	17.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			833.21120	885.313	17.72	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,718.01120	1,657.913	17.72	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			837.90560	890.264	17.69	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,702.70560	1,642.864	17.69	0.00	0	0
Total € / R Option											2,166,184.00	10,000	157,358
Total € / R											4,889,086.00	10,210	333,902
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.24410		9.25530			18,488.20	2	15,317
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.34530		9.35660			0.00	0	1,256
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.45010		9.46020			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.56900		9.57780			0.00	0	0
Total AU\$ / R Future											18,488.20	2	16,573

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			632.67820	624.160	13.97	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			27.37820	30.060	13.97	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			355.58330	351.401	14.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			100.28330	107.300	14.02	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			20.38710	19.362	16.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,015.08710	1,025.262	16.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			19.90510	18.906	16.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,024.60510	1,034.806	16.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			864.68150	853.749	14.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			9.38150	9.650	14.06	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			122.41630	120.205	14.87	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			367.11630	376.105	14.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			86.61700	84.849	15.31	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			481.31700	490.749	15.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			20.88050	19.829	16.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,005.58050	1,015.729	16.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			262.51610	260.065	14.10	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			157.21610	165.965	14.10	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,085.21990	1,095.203	16.68	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			100.54250	99.236	16.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,093.94250	1,103.936	16.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			99.28010	97.985	16.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,102.68010	1,112.685	16.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			101.81990	100.503	16.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,218.74460	2,209.329	16.26	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			8.54460	9.229	16.26	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,169.22760	2,159.842	16.03	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			9.02760	9.742	16.03	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,119.73950	2,110.386	15.80	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			9.53950	10.286	15.80	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			549.74540	545.919	13.87	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			461.94540	466.919	13.87	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			545.50570	541.672	13.89	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			467.70570	472.672	13.89	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			541.29900	537.457	13.91	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			473.49900	478.457	13.91	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											18,488.20	2	17,779
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.71930		9.59910			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.86290		9.74120			0.00	0	0
Total CAD/ R Future											0.00	0	4,071
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			489.36120	392.218	13.57	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			82.14500	106.325	13.50	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			473.04500	377.025	13.50	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			80.28140	103.895	13.54	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			481.18140	384.595	13.54	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			78.46120	101.518	13.57	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			378.43290	447.660	13.31	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			297.23290	244.760	13.31	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			387.80230	458.457	13.27	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			286.60230	235.557	13.27	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			382.93150	453.032	13.29	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			291.73150	240.132	13.29	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	4,071
CHF / R	On	12/06/2015	Foreign Exchange Future			12.55030		12.36700			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.80350		12.61790			0.00	0	1,539
Total CHF / R Future											0.00	0	8,997
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			605.66530	762.048	13.74	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			78.66530	51.748	13.74	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			598.01420	753.150	13.70	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			81.01420	52.850	13.70	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			590.41450	744.275	13.66	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			83.41450	53.975	13.66	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			421.97210	515.715	15.35	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			594.07210	502.215	15.35	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			418.67850	511.570	15.37	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			600.77850	508.070	15.37	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			415.41760	507.712	15.40	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			607.51760	514.212	15.40	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,997
CNH / R	On	12/06/2015	Foreign Exchange Future			1.95630		1.93220			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96920		1.94490			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,046.25830	1,255.019	14.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			124.25830	92.019	14.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			968.10480	1,171.233	14.80	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			146.10480	108.233	14.80	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			892.73760	1,090.793	14.80	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			170.73760	127.793	14.80	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			583.28280	689.439	15.39	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
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,034.28280	897.439	15.39	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			550.86470	651.642	15.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,101.86470	959.642	15.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			520.19160	615.736	15.59	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,171.19160	1,023.736	15.59	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			1.74160		1.72540			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.77340		1.75740			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			297.51090	360.163	12.51	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			443.51090	344.163	12.51	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			261.59110	313.116	12.52	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			507.59110	397.116	12.52	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			229.51630	275.374	12.71	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			575.51630	459.374	12.71	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			719.61130	818.936	14.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			545.61130	484.936	14.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			670.91140	765.181	14.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			596.91140	531.181	14.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			628.38460	718.113	14.18	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			654.38460	584.113	14.18	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			0.12980		0.12880			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12940		0.12830			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12850		0.12790			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			0.05970		0.05850			0.00	0	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05410		0.05330			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05210		0.05130			0.00	0	164,380
Total NGN / R Future											0.00	0	263,830
Total NGN / R											0.00	0	263,830
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.05810		1.06370			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.05960		1.06520			52,980.00	50	50
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06150		1.06720			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 QUANTO € / \$ Future											52,980.00	50	300
Total QUANTO € / \$											52,980.00	50	300
RAIN	On	12/06/2015	Foreign Exchange Future			21,156.77000		20,921.27000			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			4.54000		4.53100			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.50590		4.49800			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			4.50790	5.233	13.92	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			463.50790	455.233	13.92	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			4.20590	4.910	13.98	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			473.20590	464.910	13.98	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			3.98370	4.632	14.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			482.98370	474.632	14.06	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			97.85670	104.040	12.74	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			209.85670	208.140	12.74	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			104.62220	111.049	12.68	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			196.62220	195.149	12.68	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			101.19130	107.496	12.71	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			203.19130	201.596	12.71	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			1.65110		1.61040			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.60090		1.56430			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											407 038 872.70	32,950	1,902,322
Total Options											5 665 367.75	22,500	1,754,861
Grand Total:											412,704,240.45	55,450	3,657,183