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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/04/2015 Foreign Exchange Future			12.12300		12.08240			0.00	0	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.12470		12.08410			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.12630		12.08610			133,389,300.00	11,000	11,000
\$ / R On 06/05/2015 Foreign Exchange Future			12.13880		12.09840			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.15330		12.11270			534,745.20	44	6,229
\$ / R On 15/05/2015 Foreign Exchange Future			12.15750		12.11680			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.16370		12.12300			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.16790		12.12710			0.00	0	1,462
\$ / R On 27/05/2015 Foreign Exchange Future			12.18200		12.14080			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.19610		12.15450			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.20810		12.16620			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.21410		12.17210			206,222,864.40	16,884	1,163,338
\$ / R On 26/06/2015 Foreign Exchange Future			12.24230		12.19970			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.25050		12.20790			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.26270		12.22000			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.27710		12.23430			0.00	0	1,698
\$ / R On 29/07/2015 Foreign Exchange Future			12.31030		12.26740			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.37190		12.32840			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.38040		12.33690			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.40160		12.35790			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.41010		12.36640			2,506,840.20	202	80,929

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			12.43990		12.39580			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.44410		12.40010			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.50390		12.45950			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.56510		12.52030			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.59350		12.54860			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.60000		12.55510			126,000,000.00	10,000	71,632
\$ / R	On	21/12/2015	Foreign Exchange Future			12.62190		12.57680			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.73960		12.69370			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.80340		12.75680			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.81020		12.76350			0.00	0	3,973
\$ / R	On	09/06/2016	Foreign Exchange Future			13.00050		12.95230			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.00900		12.96080			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.20780		13.15880			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.21620		13.16730			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.39810		13.34850			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.40870		13.35900			0.00	0	0
Total \$ / R Future											468,653,749.80	38,130	1,366,256
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,282.76380	1,323.181	26.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.36380	0.181	26.18	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			933.68860	973.698	22.32	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			1.28860	0.698	22.32	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			173.96920	187.081	16.18	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			91.56920	64.081	16.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.06620	0.069	43.94	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,067.66620	3,027.069	43.94	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			35.20000	32.524	18.67	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			421.10000	377.824	18.67	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			160.39600	170.285	16.10	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			124.29600	93.985	16.10	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			328.93390	354.048	16.60	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			42.83390	27.748	16.60	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			469.07740	500.007	15.77	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			30.67740	21.207	15.77	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			40.66630	39.978	18.55	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			562.26630	521.178	18.55	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			373.13150	397.989	15.47	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			80.43150	64.689	15.47	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			368.83890	393.058	15.52	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			92.03890	75.558	15.52	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			222.88330	237.967	15.66	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			209.88330	184.267	15.66	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			285.78450	303.467	15.58	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			168.68450	145.567	15.58	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			3.71940	2.910	30.45	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,342.91940	3,300.910	30.45	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	27/05/2015	Foreign Exchange Option	11.15	Call			1,000.86140	1,039.395	15.17	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			10.06140	7.395	15.17	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			380.84900	401.843	15.32	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			4.10070	3.120	15.62	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			140.04900	119.843	15.32	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			223.07650	233.821	15.98	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			292.27650	261.821	15.98	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,343.56600	1,384.065	16.31	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			2.76600	2.065	16.31	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,204.90070	1,245.120	15.62	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			392.18340	411.726	15.39	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			167.68340	145.626	15.39	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			219.21060	228.138	16.33	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			364.71060	332.038	16.33	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			398.28450	416.654	15.41	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			192.08450	168.554	15.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			51.19380	51.169	20.92	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,379.09380	1,337.069	20.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,447.87260	1,488.574	16.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			5.77260	4.474	16.14	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			53.76890	53.824	20.77	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,341.66890	1,299.724	20.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,428.15450	1,468.803	16.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			6.05450	4.703	16.06	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,378.92280	1,419.429	15.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			6.82280	5.329	15.85	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			96.09860	97.325	18.93	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			923.99860	883.225	18.93	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			72.44240	72.895	19.82	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,120.34240	1,078.795	19.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			69.77100	70.148	19.94	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,147.67100	1,106.048	19.94	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			191.42640	197.282	17.05	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			519.32640	483.182	17.05	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			175.77420	180.854	17.26	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			563.67420	526.754	17.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			159.12760	163.406	17.51	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			617.02760	579.307	17.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			292.31960	303.454	15.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			320.21960	289.354	15.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			254.10190	263.202	16.33	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			382.00190	349.102	16.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			220.62330	227.968	16.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			448.52330	413.868	16.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			378.08790	394.744	15.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			225.98790	200.644	15.60	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			367.52270	383.697	15.64	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			235.42270	209.597	15.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			322.70320	336.798	15.83	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			280.60320	252.698	15.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			509.06820	531.414	15.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			136.96820	117.314	15.15	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			502.52860	524.604	15.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			140.42860	120.504	15.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			388.87550	406.022	15.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			216.77550	191.922	15.56	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			613.68910	640.095	14.84	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			91.58910	75.995	14.84	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			522.31460	545.199	15.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			130.21460	111.099	15.11	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			515.66470	538.279	15.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			133.56470	114.179	15.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			747.96810	779.924	14.79	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			55.86810	45.824	14.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			731.19640	762.734	14.78	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			59.09640	48.634	14.78	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			651.18630	678.927	14.73	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			79.08630	64.827	14.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			860.25100	894.693	14.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			38.15100	30.593	14.86	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			816.42800	849.963	14.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			44.32800	35.863	14.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			773.38850	805.956	14.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			51.28850	41.856	14.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,107.83020	1,146.066	14.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			15.73020	11.967	14.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,088.97330	1,126.989	14.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			16.87330	12.890	14.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			904.79450	940.078	14.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			32.69450	25.978	14.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,203.05380	1,242.480	15.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			10.95380	8.380	15.11	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,183.89390	1,222.920	15.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			11.79390	8.820	15.03	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			247.84970	255.219	16.75	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			508.14970	472.919	16.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			18.53770	18.048	31.15	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,698.83770	3,655.748	31.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,410.51210	1,450.978	15.49	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			10.81210	8.678	15.49	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,077.37750	1,114.296	14.64	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			27.67750	21.996	14.64	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			683.95090	711.140	14.56	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			106.05090	90.640	14.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			404.17700	419.500	15.63	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			314.17700	286.800	15.63	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			422.05650	437.551	15.62	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			327.75650	300.451	15.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,161.37190	1,197.721	14.24	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			43.97190	37.421	14.24	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			272.64460	280.106	17.31	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			715.24460	679.806	17.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			38.25250	38.356	30.11	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,920.85250	3,878.056	30.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,488.02890	1,527.526	14.88	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			20.62890	17.226	14.88	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			51.57080	51.206	29.34	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,223.17080	4,179.307	29.34	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,557.40390	1,597.373	14.63	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			29.00390	25.473	14.63	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,236.57010	1,272.348	14.08	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			58.17010	50.448	14.08	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			284.90050	292.290	17.96	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			926.50050	890.390	17.96	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			499.04360	514.514	15.93	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			462.14360	434.114	15.93	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			588.26790	606.370	15.52	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			390.36790	364.770	15.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,790.26020	1,831.118	14.84	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			23.86020	21.018	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,434.01210	1,472.758	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			47.61210	42.658	14.24	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			120.20160	122.055	22.37	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,333.80160	2,291.955	22.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			298.24380	305.973	18.21	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,031.84380	995.873	18.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,828.52170	1,869.550	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			22.12170	19.450	14.90	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			166.54320	169.833	20.78	1,698,333.00	10,000	112,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,800.14320	1,759.733	20.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			397.49060	408.810	17.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			731.09060	698.710	17.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			139.92060	142.368	21.60	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,073.52060	2,032.268	21.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			304.55170	312.515	18.12	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,008.15170	972.415	18.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			612.50790	631.451	15.41	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			376.10790	351.351	15.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			243.39240	249.111	19.09	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,276.99240	1,239.011	19.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			461.44470	475.059	16.46	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			595.04470	564.959	16.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			910.35390	940.143	14.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			163.95390	150.043	14.34	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			306.69000	314.732	18.09	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,000.29000	964.632	18.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			636.60030	656.330	15.27	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			350.20030	326.230	15.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			991.43660	1,022.686	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			135.03660	122.586	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			567.01720	584.455	15.69	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			430.61720	404.355	15.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			924.80580	954.862	14.32	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			158.40580	144.762	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,164.70500	1,198.763	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			88.30500	78.663	14.08	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			677.08630	698.125	15.04	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			310.68630	288.025	15.04	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			998.99710	1,030.379	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			132.59710	120.279	14.24	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,415.70610	1,454.313	14.21	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			49.30610	44.213	14.21	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			968.93880	999.793	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			142.53880	129.693	14.28	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,264.89260	1,300.379	13.99	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			68.49260	60.279	13.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,239.49810	1,274.638	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			73.09810	64.538	14.01	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,006.59090	1,038.103	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			130.19090	118.003	14.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			66.14930	69.873	28.92	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,470.34930	4,429.973	28.92	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,112.37920	1,145.303	14.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			116.57920	105.403	14.10	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			295.99240	303.124	18.62	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			70.34170	64.097	13.99	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,170.19240	1,133.224	18.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			190.70430	194.494	20.64	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,794.90430	1,754.594	20.64	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,635.18980	1,675.315	14.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			39.38980	35.415	14.53	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,316.14170	1,353.997	13.99	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			409.40140	420.413	17.28	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			809.30140	776.313	17.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			307.72480	314.745	19.26	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,408.22480	1,370.845	19.26	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			87.98640	89.983	28.43	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,608.48640	4,566.083	28.43	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 Option	10.80	Call			1,708.00430	1,748.370	14.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			48.50430	44.470	14.46	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,391.82450	1,430.053	13.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			82.32450	76.153	13.95	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,462.08540	1,500.688	13.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			91.78540	85.588	13.89	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			314.70250	322.173	19.81	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,644.40250	1,607.073	19.81	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			88.61780	91.035	28.02	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,018.31780	4,975.935	28.02	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,775.62620	1,816.314	14.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			55.32620	51.214	14.33	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			737.87140	756.991	15.70	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			529.27140	503.491	15.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,411.46080	3,455.703	17.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.36080	5.703	17.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,361.84360	3,406.062	17.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.74360	6.062	17.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,312.24810	3,356.442	17.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,440.24290	3,396.019	25.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			172.67000	181.826	28.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,117.57000	4,081.826	28.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			225.57400	230.433	22.01	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,510.47400	2,470.434	22.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,629.72050	2,589.350	22.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			212.45670	216.912	22.38	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,657.35670	2,616.912	22.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			417.05440	427.536	18.65	106,456.34	249	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,301.95440	1,267.536	18.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			195.34290	196.019	25.54	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,349.98530	1,315.196	18.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			272.54010	278.868	20.91	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,087.44010	2,048.868	20.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			507.66210	520.814	17.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,002.56210	970.814	17.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			214.82050	219.350	22.31	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,039.61900	1,007.477	17.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			470.12590	482.141	18.04	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,115.02590	1,082.141	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			902.88000	926.908	14.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			347.78000	326.908	14.69	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			405.08530	415.196	18.80	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			423.82950	400.873	15.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			521.06160	534.618	17.51	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			965.96160	934.618	17.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,018.55020	1,047.683	14.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			263.45020	247.683	14.33	0.00	0	1,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			494.71900	507.477	17.77	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			301.22730	284.413	14.47	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			929.18020	953.931	14.54	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			324.08020	303.931	14.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,297.33150	1,330.786	13.74	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			142.23150	130.786	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			828.92950	850.873	15.14	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			199.97830	186.242	14.05	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,050.79510	1,080.456	14.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			245.69510	230.456	14.25	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,678.78680	1,718.593	14.11	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			73.68680	68.593	14.11	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			956.32730	984.413	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.14810	6.442	17.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,634.20080	1,673.717	14.05	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			79.10080	73.717	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,459.35070	1,497.575	13.83	372,896.25	249	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			104.25070	97.575	13.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,145.07830	1,176.242	14.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			316.83550	324.263	20.31	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,890.03550	1,852.363	20.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			89.68340	95.361	27.90	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,382.88340	5,343.461	27.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,837.53930	1,878.422	14.19	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			60.73930	56.522	14.19	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,534.63700	1,573.542	13.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			97.83700	91.642	13.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,525.96650	1,564.804	13.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			99.16650	92.904	13.82	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,304.29410	1,336.225	13.76	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			210.59410	196.625	13.76	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			278.94000	284.528	22.99	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,985.24000	2,944.928	22.99	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			885.50780	904.055	15.92	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			658.70780	630.655	15.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,103.17450	1,129.963	14.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			389.67450	369.763	14.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			314.82030	317.461	23.93	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,301.32030	3,257.261	23.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,158.90940	1,186.970	14.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			296.05990	278.978	14.07	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			307.50380	309.581	26.80	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,044.00380	3,999.381	26.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,817.77500	1,856.405	13.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			104.27500	96.205	13.60	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			394.25630	374.221	14.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			403.87450	412.171	20.80	0.00	0	1,204

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,230.37450	2,191.971	20.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,247.87320	1,277.888	14.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			284.37320	267.688	14.01	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,229.55990	1,259.178	14.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			345.40940	326.770	14.33	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,108.62050	1,135.538	14.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			385.12050	365.338	14.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			63.69870	65.853	27.37	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,530.19870	7,485.653	27.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,097.75630	1,124.421	14.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			837.95630	855.341	17.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,175.65630	1,144.841	17.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			835.04710	852.368	17.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,182.74710	1,151.868	17.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			832.15280	849.411	17.81	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,189.85280	1,158.911	17.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			840.22920	858.090	17.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,189.42920	1,159.090	17.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			846.05860	864.040	17.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,175.25860	1,145.040	17.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			843.13650	861.060	17.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,182.33650	1,152.060	17.79	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,045.39920	1,066.116	17.68	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,176.59920	1,148.316	17.68	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,042.17860	1,062.931	17.70	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,183.37860	1,155.131	17.70	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,038.97870	1,059.759	17.72	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,190.17870	1,161.959	17.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,046.92080	1,070.198	17.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,189.62080	1,163.998	17.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,053.36010	1,076.765	17.71	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,176.06010	1,150.565	17.71	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,050.13320	1,073.474	17.73	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,182.83320	1,157.274	17.73	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,449.53800	1,479.666	15.86	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			741.03800	721.566	15.86	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,445.67830	1,475.734	15.89	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			747.17830	727.634	15.89	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,441.83250	1,471.830	15.92	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			753.33250	733.730	15.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,232.43430	1,257.222	17.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,183.43430	1,158.522	17.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,238.07290	1,263.025	17.52	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,169.07290	1,144.325	17.52	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,235.24630	1,260.116	17.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,176.24630	1,151.416	17.55	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
Total \$ / R Option										2,177,685.59	10,498	1,582,269
Total \$ / R										470,831,435.39	48,628	2,948,525
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			12.21410		12.17210			1,917,613.70	157	612
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.41010		12.36640			0.00	0	108
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.60000		12.55510			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.81020		12.76350			0.00	0	27
Total \$ / R MAXI Future										1,917,613.70	157	747
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			90,479.45200	94,007.774	14.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			3,269.45200	2,597.774	14.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			89,583.13240	93,095.120	14.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			3,373.13240	2,685.120	14.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			91,378.48670	94,922.807	14.89	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			3,168.48670	2,512.807	14.89	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			84,696.10150	87,554.231	14.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			19,056.10150	17,544.231	14.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			86,081.42900	88,966.474	14.39	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			18,441.42900	16,956.474	14.39	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			85,387.20540	88,258.667	14.40	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			18,747.20540	17,248.667	14.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			98,085.14710	100,935.579	14.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			28,575.14710	26,935.579	14.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			99,329.46830	102,200.973	14.38	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			27,819.46830	26,200.973	14.38	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			98,705.62460	101,566.924	14.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			28,195.62460	26,566.924	14.40	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			57,889.60570	55,257.623	15.51	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			93,834.74700	95,861.558	15.54	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			58,484.74700	55,841.558	15.54	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			94,646.56280	96,696.782	15.48	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			57,296.56280	54,676.782	15.48	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			94,239.60570	96,277.623	15.51	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										1,917,613.70	157	747
£ / R	On 12/06/2015	Foreign Exchange Future			18.19900		18.20840			107,556,090.00	5,910	26,604
£ / R	On 14/09/2015	Foreign Exchange Future			18.47950		18.48810			0.00	0	950
£ / R	On 11/12/2015	Foreign Exchange Future			18.75510		18.76410			0.00	0	19
£ / R	On 14/03/2016	Foreign Exchange Future			19.06500		19.07360			0.00	0	0
Total £ / R Future										107,556,090.00	5,910	27,573
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,847.23690	1,850.924	17.94	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	18.84	Put			850.53280	847.141	16.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			216.52770	203.815	16.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			858.12770	854.815	16.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			214.14740	201.513	16.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			865.74740	862.513	16.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			55.63690	49.924	17.94	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,270.96840	1,256.739	15.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			62.56840	57.739	15.04	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			218.93280	206.141	16.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			540.10780	525.196	15.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,012.00780	1,005.696	15.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,508.22030	7,499.612	23.28	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.12030	0.112	23.28	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			546.26750	531.269	15.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			998.16750	991.769	15.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			543.18080	528.221	15.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,005.08080	998.721	15.62	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,036.03900	1,007.156	14.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			776.42670	756.522	14.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			781.93900	762.056	14.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,363.13840	1,334.093	13.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			469.03840	448.993	13.94	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,045.02730	1,016.107	14.72	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			770.92730	751.007	14.72	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,040.52670	1,011.622	14.74	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,088.60700	1,051.067	15.43	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,215.00700	1,186.067	15.43	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,085.17630	1,047.669	15.45	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,221.57630	1,192.669	15.45	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,092.05880	1,054.472	15.42	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,208.45880	1,179.472	15.42	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											107,556,090.00	5,910	62,403
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10244		0.10227			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10423		0.10405			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10604		0.10583			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,231.39320	1,247.580	16.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			4.49320	3.980	16.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			357.48590	359.947	14.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			130.58590	116.347	14.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			56.65210	53.416	17.69	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			829.75210	809.816	17.69	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	0.09	Call			1,424.57460	1,438.669	13.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			19.67460	15.469	13.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			623.84050	625.971	14.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			218.94050	202.770	14.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			241.34880	237.376	17.37	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			836.44880	814.176	17.37	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,625.26490	1,641.713	14.27	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			42.46490	38.113	14.27	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			840.26830	847.608	14.80	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			257.46830	244.008	14.80	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			416.69440	417.248	17.21	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			833.89440	813.648	17.21	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			13.09910		13.07110			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.11560		13.08750			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.14150		13.11280			4,310,412.00	328	154,198
€ / R	On	14/09/2015	Foreign Exchange Future			13.37240		13.34210			0.00	0	11,173
€ / R	On	11/12/2015	Foreign Exchange Future			13.60180		13.57010			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.86280		13.82900			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.38770		14.35330			0.00	0	0
Total € / R Future											4,310,412.00	328	176,646
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			304.63670	319.153	14.59	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			43.53670	30.053	14.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			30.72220	31.547	18.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,233.22220	1,205.947	18.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			30.25270	31.065	18.21	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,242.75270	1,215.465	18.21	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			29.79090	30.590	18.26	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,252.29090	1,224.990	18.26	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			25.57350	26.252	18.66	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,348.07350	1,320.652	18.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			12.34340	12.103	21.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,309.54340	2,280.603	21.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			13.15970	12.945	21.49	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,250.35970	2,221.445	21.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			12.60830	12.375	21.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,289.80830	2,260.875	21.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			12.47480	12.238	21.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,299.67480	2,270.738	21.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			160.45520	165.117	15.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			527.65520	503.617	15.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			100.37800	103.297	16.06	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			767.57800	741.797	16.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			560.29230	575.792	13.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			97.49230	84.292	13.23	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			181.88630	187.126	14.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			469.08630	445.626	14.81	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			55.03280	56.398	17.61	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,142.23280	1,114.898	17.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			892.45760	915.066	13.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			29.65760	23.566	13.20	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			703.53700	718.878	13.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			261.43700	246.478	13.33	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,021.52060	1,995.541	19.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			122.86160	127.162	19.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,030.76160	2,004.762	19.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			825.55390	842.914	12.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			183.45390	170.514	12.87	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			122.11080	126.390	19.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,040.01080	2,013.990	19.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			153.61260	158.735	18.45	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,711.51260	1,686.335	18.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			123.62060	127.941	19.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			12.51010	10.962	13.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			870.32170	886.995	13.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			350.22170	335.195	13.35	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			862.66320	843.373	15.55	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			174.54710	176.841	21.76	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,104.44710	3,075.041	21.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			305.83630	313.949	18.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,725.73630	1,702.149	18.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,632.61010	2,662.762	13.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			304.37100	312.449	18.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,734.27100	1,710.649	18.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			302.91550	310.958	18.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,742.81550	1,719.158	18.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			532.76320	545.173	15.55	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			728.41020	744.370	15.47	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			909.41020	891.570	15.47	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			734.82610	750.853	15.42	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			895.82610	878.053	15.42	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			731.60860	747.604	15.45	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			902.60860	884.804	15.45	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			919.55750	938.965	17.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,516.25750	1,501.265	17.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			916.87110	936.254	17.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,523.57110	1,508.554	17.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			922.25570	941.694	17.22	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,508.95570	1,493.994	17.22	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 € / R Option											0.00	0	147,358
Total € / R											4,310,412.00	328	324,004
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.40680		9.42640			0.00	0	15,065
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.51000		9.52880			0.00	0	1,290
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.61480		9.63330			288,444.00	30	30
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.73510		9.75360			0.00	0	0
Total AU\$ / R Future											288,444.00	30	16,385
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			5.73710	5.360	15.41	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			790.87910	771.293	14.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			14.47910	14.493	14.61	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			482.88060	462.601	13.97	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			56.48060	55.801	13.97	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			844.41620	859.454	16.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			30.04830	25.572	16.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			853.64830	868.772	16.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			29.29920	24.908	16.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			862.89920	878.108	16.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,032.13710	1,012.160	15.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			95.98020	95.905	14.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			179.77070	165.614	14.54	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			253.37070	258.814	14.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			128.72600	116.915	15.00	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			352.32600	360.115	15.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			30.81620	26.254	16.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			372.38020	352.705	14.07	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			128.37830	119.853	16.22	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			939.57830	949.853	16.22	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			126.84840	118.401	16.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			948.04840	958.401	16.25	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			125.33840	116.967	16.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			956.53840	966.967	16.27	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,391.41430	2,372.249	16.82	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			8.11430	7.449	16.82	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,341.85600	2,322.678	16.60	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			8.55600	7.878	16.60	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,292.32250	2,273.133	16.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			9.02250	8.333	16.38	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			388.09840	389.420	13.56	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			641.35140	624.069	13.52	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			377.75140	378.969	13.52	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			636.50740	619.279	13.54	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			382.90740	384.179	13.54	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			631.69840	614.520	13.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											288,444.00	30	17,591
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.00790		9.95480			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.15540		10.10030			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			231.53840	208.997	13.67	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			184.36160	216.202	13.63	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			219.56160	198.302	13.63	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			180.31160	211.305	13.63	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			225.51160	203.405	13.63	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			176.33840	206.897	13.67	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			600.99590	637.283	12.92	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			150.69590	131.883	12.92	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			594.42910	630.441	12.94	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			154.12910	135.041	12.94	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			607.61150	644.502	12.92	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			147.31150	129.102	12.92	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			12.82410		12.78920			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.08750		13.05000			0.00	0	1,572
Total CHF / R Future											0.00	0	9,030
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			979.86680	1,010.321	15.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			30.66680	26.221	15.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			970.47320	1,000.836	14.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			31.27320	26.736	14.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			961.09230	991.360	14.93	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			31.89230	27.260	14.93	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			625.69010	645.753	14.73	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			365.69010	348.253	14.73	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			620.66420	640.598	14.75	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			370.66420	353.098	14.75	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			615.67690	635.474	14.77	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			375.67690	357.974	14.77	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,030
CNH / R	On	12/06/2015	Foreign Exchange Future			1.95960		1.95300			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 Future			1.97510		1.96810			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,215.35300	1,267.543	14.83	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			85.35300	71.543	14.83	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,131.41980	1,181.749	14.79	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			101.41980	85.749	14.79	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,050.86900	1,099.013	14.79	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			120.86900	103.013	14.79	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			674.54030	697.098	15.33	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			893.54030	846.098	15.33	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			637.28210	658.492	15.44	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			956.28210	907.492	15.44	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			601.92730	621.849	15.55	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,020.92730	970.849	15.55	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			1.76390		1.76120			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.79770		1.79480			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			444.98320	490.589	13.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			232.98320	251.589	13.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			387.16670	432.731	13.44	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			275.16670	293.731	13.44	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			339.88700	384.237	13.61	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			327.88700	345.237	13.61	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			935.92980	949.140	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			387.92980	372.140	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			877.42160	889.999	13.87	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			429.42160	412.999	13.87	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			821.50130	833.479	13.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			473.50130	456.479	13.93	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	12/06/2015	Foreign Exchange Future			0.12880		0.12860			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12860		0.12830			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12730		0.12750			0.00	0	1,870
Total KES / R Future											0.00	0	1,880

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total KES / R								0.00	0	1,880
NGN / R On 12/06/2015 Foreign Exchange Future			0.06020		0.06010			0.00	0	50,100
NGN / R On 14/09/2015 Foreign Exchange Future			0.05840		0.05780			0.00	0	0
NGN / R On 11/12/2015 Foreign Exchange Future			0.05690		0.05670			256,050.00	4,500	112,380
Total NGN / R Future								256,050.00	4,500	162,480
Total NGN / R								256,050.00	4,500	162,480
NZ\$ / R On 12/06/2015 Foreign Exchange Future			9.31560		9.29290			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			9.38160		9.35830			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			9.45070		9.42690			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Put			77.66030	67.292	10.56	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Call			274.22380	287.041	10.55	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			71.32380	61.441	10.55	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			267.34450	279.919	10.56	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			74.44450	64.319	10.56	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			260.56030	272.892	10.56	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Call			423.83590	437.822	11.73	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Put			165.53590	156.222	11.73	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Call			417.83660	431.761	11.75	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Put			169.53660	160.161	11.75	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Call			429.89620	443.939	11.71	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Put			161.59620	152.340	11.71	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			545.79060	561.041	12.32	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			228.89060	220.340	12.32	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			557.09880	572.538	12.28	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			220.19880	211.838	12.28	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			551.42240	566.765	12.30	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			224.52240	216.065	12.30	0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	500
QUANTO €On 12/06/2015 Foreign Exchange Future			1.07590		1.07730			53,795.00	50	210
QUANTO €On 14/09/2015 Foreign Exchange Future			1.07750		1.07890			0.00	0	50
QUANTO €On 11/12/2015 Foreign Exchange Future			1.07950		1.08080			0.00	0	0
Total QUANTO € / \$ Future								53,795.00	50	260
Total QUANTO € / \$								53,795.00	50	260
RAIN On 12/06/2015 Foreign Exchange Future			21,296.55000		21,244.53000			0.00	0	0
Total RAIN Future								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 RAIN								0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.45230		4.45090			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.41250		4.41040			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			2.55240	4.350	16.69	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			541.65240	542.050	16.69	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			2.44920	4.168	16.79	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			551.54920	551.868	16.79	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			2.35140	3.995	16.90	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			561.45140	561.695	16.90	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			76.97490	76.748	13.67	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			276.57490	274.248	13.67	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			82.37880	82.149	13.61	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			261.97880	259.649	13.61	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			79.52140	79.298	13.63	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			269.12140	266.798	13.63	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			1.60080		1.60750			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.55470		1.55210			0.00	0	0
Total ZMW / R Future								0.00	0	16
Total ZMW / R								0.00	0	16
Total Futures								583,036,154.50	49,105	1,780,000
Total Options								2,177,685.59	10,498	1,765,663
Grand Total:								585,213,840.09	59,603	3,545,663