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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2015

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			12.16110		12.20180			0.00	0	3,827
\$ / R On 29/04/2015 Foreign Exchange Future			12.16110		12.19590			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.16110		12.19760			0.00	0	21,000
\$ / R On 06/05/2015 Foreign Exchange Future			12.17140		12.20800			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.18560		12.22270			1,182,003.20	97	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			12.18980		12.22680			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.19610		12.23310			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.20030		12.23730			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			12.21280		12.24990			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.21490		12.25200			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.22930		12.26630			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.24150		12.27860			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.24760		12.28470			536,934,784.00	43,840	1,156,066
\$ / R On 26/06/2015 Foreign Exchange Future			12.27610		12.31320			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.28430		12.32140			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.29670		12.33380			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.31130		12.34820			0.00	0	1,698
\$ / R On 29/07/2015 Foreign Exchange Future			12.34440		12.38130			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.40690		12.44350			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.41550		12.45210			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.43710		12.47350			0.00	0	285

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 Future			12.44570		12.48210			39,116,835.10	3,143	81,485
\$ / R	On	28/09/2015	Foreign Exchange Future			12.47590		12.51210			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.48020		12.51640			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.54050		12.57640			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.60260		12.63840			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.63150		12.66720			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.63810		12.67380			48,757,789.80	3,858	68,409
\$ / R	On	21/12/2015	Foreign Exchange Future			12.66040		12.69600			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.77880		12.81460			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.84250		12.87910			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.84930		12.88600			77,095.80	6	4,792
\$ / R	On	09/06/2016	Foreign Exchange Future			13.04160		13.08000			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.05010		13.08860			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.25090		13.29080			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.25950		13.29940			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.44320		13.48440			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.45390		13.49520			0.00	0	0
Total \$ / R Future											626,068,507.90	50,944	1,366,859
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,401.85940	1,361.109	30.44	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.05940	0.009	30.44	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,052.00970	1,011.135	24.92	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			0.20970	0.035	24.92	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			234.87210	184.376	15.67	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			33.07210	23.276	15.67	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.05360	0.068	61.28	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,948.25360	2,988.968	61.28	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			33.52190	17.500	18.91	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			307.62190	326.400	18.91	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			412.67190	375.819	18.85	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			15.07190	14.719	18.85	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			209.53920	172.256	17.40	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			61.93920	61.156	17.40	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			43.22220	33.531	19.24	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			455.22220	482.131	19.24	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			560.83170	524.026	16.67	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			12.83170	12.625	16.67	0.00	0	5,500
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			449.58300	414.530	15.92	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			46.88300	48.930	15.92	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			443.01520	408.913	15.95	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			56.21520	59.113	15.95	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			271.99530	243.475	15.88	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			148.89530	157.375	15.88	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			343.45490	313.022	15.82	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			116.15490	122.722	15.82	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			193.80500	173.806	16.56	0.00	0	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			303.90500	321.006	16.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.29360	0.241	25.11	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,228.29360	3,265.342	25.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,107.15970	1,069.812	15.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			5.15970	4.912	15.37	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			446.69340	414.235	15.36	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			2.29890	2.108	16.02	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			94.69340	99.335	15.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			261.83960	236.984	16.01	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			219.83960	232.084	16.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,453.50060	1,416.250	16.71	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			1.50060	1.350	16.71	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,314.29890	1,277.009	16.02	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			456.28610	425.318	15.51	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			119.98610	126.019	15.51	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			253.40030	231.198	16.37	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			287.10030	301.898	16.37	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			460.93910	431.090	15.59	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			142.33910	149.590	15.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,489.30690	1,452.096	16.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			4.60690	4.496	16.37	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			56.27690	51.201	20.86	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,231.57690	1,263.601	20.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,558.56450	1,521.363	16.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			3.86450	3.763	16.67	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			104.76020	95.462	19.00	715,965.00	7,500	35,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			820.06020	847.862	19.00	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			77.34790	70.374	19.89	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,012.64790	1,042.774	19.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,538.76330	1,501.559	16.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			4.06330	3.959	16.58	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			199.47670	182.964	17.37	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			474.77670	495.364	17.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			188.04480	172.276	17.51	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			503.34480	524.676	17.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			53.45100	48.635	21.02	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,268.75100	1,301.035	21.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			291.32050	269.567	16.45	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			306.62050	321.967	16.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			252.15020	232.484	16.80	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			367.45020	384.884	16.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			74.27440	67.572	20.01	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,039.57440	1,069.972	20.01	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			425.26760	397.107	15.84	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			180.56760	189.507	15.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			374.61140	348.140	16.03	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			219.91140	230.540	16.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			179.89150	164.665	17.62	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			525.19150	547.065	17.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			575.54090	543.605	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			100.84090	106.005	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			449.26150	420.382	15.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			164.56150	172.782	15.76	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			217.87820	200.216	17.15	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			433.17820	452.616	17.15	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			597.28710	564.933	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			92.58710	97.334	15.32	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			589.98500	557.769	15.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			95.28500	100.169	15.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			338.37950	313.277	16.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			253.67950	265.677	16.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			825.74240	789.486	15.12	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			41.04240	41.886	15.12	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			739.85010	704.169	15.07	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			55.15010	56.569	15.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			437.14970	408.628	15.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			172.44970	181.028	15.80	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			914.70920	878.048	15.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			30.00920	30.448	15.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			869.87360	833.396	15.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			35.17360	35.796	15.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			582.73570	550.660	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			98.03570	103.060	15.36	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,195.19320	1,158.004	15.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			10.49320	10.404	15.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,006.24660	969.315	15.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			21.54660	21.715	15.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			698.21980	662.907	15.05	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			63.51980	65.307	15.05	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,311.95430	1,274.730	15.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			7.25430	7.130	15.61	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,292.33110	1,255.107	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			7.63110	7.507	15.52	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			843.30600	806.957	15.13	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			38.60600	39.357	15.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,214.42290	1,177.223	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			9.72290	9.623	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			960.18740	923.376	15.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			25.48740	25.776	15.18	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			281.85760	263.168	16.95	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			428.65760	447.068	16.95	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			17.17560	16.487	31.37	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,583.97560	3,620.387	31.37	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,521.07750	1,483.915	15.98	0.00	0	0

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\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			7.87750	7.815	15.98	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,182.94050	1,146.005	15.10	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			19.74050	19.905	15.10	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			772.22090	738.491	15.00	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			80.82090	84.191	15.00	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			461.87980	436.259	15.91	2,399,424.50	5,500	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			258.07980	269.559	15.91	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			0.00000	324.001	16.55	1,782,007.15	5,500	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			0.00000	407.301	16.55	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			480.18470	454.941	15.90	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			271.98470	283.641	15.90	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,264.89240	1,229.445	14.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			33.59240	35.045	14.58	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			305.16270	288.144	17.46	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			633.86270	653.744	17.46	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			39.37820	36.776	30.22	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,808.07820	3,842.375	30.22	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,598.38420	1,561.315	15.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			17.08420	16.915	15.39	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			55.13980	49.523	29.37	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,111.63980	4,142.623	29.37	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,667.67480	1,631.626	15.00	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			24.17480	24.726	15.00	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,341.67440	1,305.443	14.42	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			48.17440	48.543	14.42	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			315.26840	300.070	18.08	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			841.76840	863.170	18.08	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			555.68030	532.351	16.12	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			403.58030	416.851	16.12	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			652.50700	626.990	15.72	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			339.00700	349.890	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,941.00220	1,903.894	15.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			18.90220	18.193	15.13	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,902.54330	1,865.365	15.06	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			20.44330	19.665	15.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,543.79270	1,505.720	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			41.69270	40.019	14.45	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			150.30530	143.481	21.65	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,968.20530	1,997.781	21.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			128.13060	122.543	22.42	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,226.03060	2,256.843	22.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			328.65720	313.907	18.31	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			946.55720	968.207	18.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			266.58150	254.637	19.18	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,184.48150	1,208.937	19.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			180.28200	171.835	20.83	1,718,353.00	10,000	102,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,698.18200	1,726.135	20.83	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	12.70	Call			440.20560	420.863	17.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			658.10560	675.163	17.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			338.19710	323.034	18.20	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			916.09710	937.334	18.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			335.78170	320.722	18.23	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			923.68170	945.022	18.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			678.06920	652.488	15.59	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			325.96920	336.788	15.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			628.35460	602.421	15.81	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			376.25460	386.721	15.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			511.50740	489.527	16.58	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			529.40740	543.827	16.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,002.70150	967.373	14.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			140.60150	141.673	14.51	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			748.28040	723.045	15.30	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			266.18040	277.345	15.30	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			704.31530	678.883	15.48	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			302.21530	313.183	15.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,086.61890	1,052.189	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			114.51890	116.489	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,063.36300	1,028.705	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			121.26300	123.005	14.48	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,017.67880	982.527	14.50	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			135.57880	136.827	14.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,265.06130	1,231.885	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			72.96130	76.185	14.41	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,102.27270	1,067.987	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			110.17270	112.287	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,094.43090	1,060.073	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			112.33090	114.373	14.47	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,525.31680	1,487.185	14.42	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			43.21680	41.485	14.42	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,370.36840	1,334.939	14.37	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			58.26840	59.239	14.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,343.45010	1,308.873	14.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			61.35010	63.173	14.38	0.00	0	8,775
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			72.69650	68.759	28.95	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,360.59650	4,392.859	28.95	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,211.12040	1,177.607	14.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			99.02040	101.707	14.38	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			324.21750	310.756	18.72	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			62.06620	62.032	14.28	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,082.11750	1,104.856	18.72	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			206.26390	197.527	20.71	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,694.16390	1,721.627	20.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,746.46830	1,709.956	14.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			34.36830	34.056	14.80	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,424.16620	1,387.932	14.28	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			451.18080	433.207	17.41	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			734.78080	753.007	17.41	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			334.61580	322.653	19.36	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,318.21580	1,342.153	19.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			94.05280	91.156	28.60	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,497.65280	4,530.657	28.60	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,820.02420	1,784.085	14.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			43.62420	43.585	14.76	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,500.65940	1,465.450	14.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			74.25940	74.950	14.28	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,572.71000	1,537.197	14.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			84.31000	84.597	14.21	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			340.48430	329.957	19.90	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,552.08430	1,577.357	19.90	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			97.14860	94.939	28.34	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,908.74860	4,942.338	28.34	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,888.80340	1,852.960	14.60	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			50.40340	50.360	14.60	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			802.14220	779.286	15.83	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			474.94220	487.786	15.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,529.41210	3,493.830	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.61210	5.730	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,479.76490	3,444.181	17.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.96490	6.081	17.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,430.13860	3,394.553	17.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,323.67400	3,354.158	25.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			186.17130	181.584	28.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,012.37130	4,043.484	28.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			240.97580	234.035	22.06	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,407.17580	2,435.935	22.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,525.23830	2,554.381	22.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			226.41480	219.941	22.42	0.00	0	78,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,552.61480	2,581.841	22.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			452.14130	438.795	18.74	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,218.34130	1,240.695	18.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			197.47400	192.258	25.36	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,265.13060	1,287.869	18.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			293.06370	284.493	20.98	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,989.26370	2,016.393	20.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			551.82480	535.563	17.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			928.02480	947.463	17.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			229.03830	222.481	22.35	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			963.77290	983.619	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			510.45770	495.402	18.13	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,036.65770	1,057.302	18.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			980.40840	953.964	14.84	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	12.00	Put			306.60840	315.864	14.84	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			438.93060	425.969	18.89	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			376.99550	387.806	15.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			566.56540	549.880	17.62	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			892.76540	911.780	17.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,107.78750	1,078.953	14.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			233.98750	240.853	14.55	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			537.57290	521.719	17.88	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			268.81390	276.847	14.69	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,011.13770	984.074	14.77	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			287.33770	295.974	14.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,397.43700	1,364.710	13.95	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			123.63700	126.610	13.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			900.79550	875.906	15.28	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			175.89340	180.737	14.26	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,141.48080	1,112.088	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			217.68080	223.988	14.47	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,790.57220	1,756.035	14.40	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			66.77220	67.935	14.40	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,042.61390	1,014.947	14.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.33860	6.453	17.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,745.52390	1,711.137	14.35	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			71.72390	73.037	14.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,568.54910	1,534.883	14.15	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			94.74910	96.783	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,239.69340	1,208.837	14.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			341.14460	331.437	20.38	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,795.14460	1,821.037	20.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			98.41060	94.663	27.88	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,272.41060	5,304.263	27.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,951.34610	1,916.378	14.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			55.34610	55.978	14.47	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,646.04020	1,611.416	14.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			90.04020	91.016	14.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,637.28600	1,602.675	14.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			91.28600	92.275	14.13	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,400.37630	1,370.777	13.95	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			185.77630	191.977	13.95	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			288.29470	284.791	22.91	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,873.69470	2,905.991	22.91	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			946.41320	926.607	16.01	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			597.31320	614.107	16.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			262.11200	272.392	14.24	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			353.59750	365.560	14.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,929.45830	1,895.054	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			93.45830	95.754	13.85	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,337.30210	1,310.662	14.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			251.30210	261.362	14.18	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,318.11200	1,291.692	14.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			307.95580	319.124	14.49	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			306.01970	306.892	26.65	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,920.01970	3,957.592	26.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			67.36270	66.170	27.41	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,411.36270	7,446.870	27.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,179.59750	1,154.860	14.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			349.30960	361.195	14.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			428.37340	419.316	20.82	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,132.37340	2,160.015	20.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			316.71260	316.955	23.83	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,180.71260	3,217.655	23.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,243.95580	1,218.424	14.49	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,191.04560	1,166.162	14.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			345.04560	356.862	14.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,185.30960	1,160.495	14.70	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			889.14900	872.161	17.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,099.14900	1,120.561	17.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			886.03720	869.105	17.81	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,106.03720	1,127.505	17.81	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			882.93550	866.070	17.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,112.93550	1,134.470	17.84	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			895.02130	877.807	17.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,106.42130	1,127.707	17.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			891.90700	874.760	17.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,113.30700	1,134.660	17.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			898.15140	880.876	17.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,099.55140	1,120.776	17.79	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,106.78800	1,087.078	17.71	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,105.98800	1,126.178	17.71	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,103.83920	1,083.716	17.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,113.03920	1,132.816	17.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,100.42520	1,080.368	17.75	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,119.62520	1,139.468	17.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,112.68170	1,092.310	17.73	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,113.28170	1,132.810	17.73	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,109.26180	1,088.950	17.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,119.86180	1,139.450	17.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,115.63430	1,095.679	17.71	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,106.23430	1,126.179	17.71	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,528.78770	1,503.130	15.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			684.38770	699.930	15.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,524.66640	1,499.093	15.85	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			690.26640	705.893	15.85	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,520.56620	1,495.077	15.88	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			696.16620	711.877	15.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,298.45180	1,277.872	17.49	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,103.25180	1,123.972	17.49	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,295.37670	1,274.884	17.52	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,110.17670	1,130.984	17.52	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,301.54230	1,280.868	17.47	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,096.34230	1,116.968	17.47	0.00	0	0
Total \$ / R Option											6,615,749.65	28,500	1,587,519
Total \$ / R											632,684,257.55	79,444	2,954,378
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.24760		12.28470			857,332.00	70	623
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.44570		12.48210			0.00	0	118
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.63810		12.67380			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.84930		12.88600			0.00	0	27
Total \$ / R MAXI Future											857,332.00	70	768
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			100,624.65600	96,931.472	15.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,154.65600	2,171.472	15.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			99,699.11340	96,008.059	15.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,229.11340	2,248.059	15.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			101,552.35260	97,857.023	15.21	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,082.35260	2,097.023	15.21	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			93,687.81760	90,352.100	14.65	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			16,477.81760	16,782.100	14.65	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			95,127.95900	91,715.598	14.61	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			15,917.95900	16,145.598	14.61	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			94,406.25380	91,032.062	14.63	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			16,196.25380	16,462.062	14.63	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			107,483.31910	104,657.128	14.62	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			25,103.31910	25,847.128	14.62	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			106,832.88930	104,018.676	14.63	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			25,452.88930	26,208.676	14.63	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			108,136.37310	105,298.930	14.61	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			24,756.37310	25,488.930	14.61	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			52,126.91010	53,784.311	15.61	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			100,287.91930	98,284.656	15.64	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			52,687.91930	54,354.656	15.64	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			101,168.56830	99,147.063	15.58	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			51,568.56830	53,217.063	15.58	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			100,726.91010	98,714.311	15.61	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											857,332.00	70	768
£ / R	On	12/06/2015	Foreign Exchange Future			18.55630		18.47190			104,880,207.60	5,652	32,975
£ / R	On	14/09/2015	Foreign Exchange Future			18.84500		18.75760			0.00	0	954

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 Future			19.12860		19.03820			535,600.80	28	38
£ / R	On	14/03/2016	Foreign Exchange Future			19.44410		19.35320			0.00	0	20
Total £ / R Future											105,415,808.40	5,680	33,987
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,580.54240	1,501.533	16.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			621.93660	560.700	14.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			250.79800	273.697	14.77	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			628.89800	567.397	14.77	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			247.79190	270.430	14.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			635.89190	574.131	14.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			52.44240	57.833	16.32	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,503.22010	1,581.991	15.36	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			31.32010	25.691	15.36	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			253.83660	277.000	14.75	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			610.47290	642.362	14.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			812.87290	757.362	14.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,777.65630	7,865.048	23.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.05630	0.048	23.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			617.66960	649.926	14.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			800.06960	744.926	14.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			614.06040	646.133	14.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			806.46040	751.133	14.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,136.47820	1,182.397	14.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			603.30000	558.998	14.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			608.27820	563.797	14.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,515.32710	1,579.013	13.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			347.12710	320.413	13.58	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,146.54280	1,192.826	14.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			598.34280	554.226	14.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,141.50000	1,187.598	14.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,153.36610	1,191.654	14.66	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,000.16610	947.554	14.66	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,149.52680	1,187.651	14.67	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,006.32680	953.551	14.67	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,157.22840	1,195.674	14.64	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			994.02840	941.574	14.64	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											105,415,808.40	5,680	68,817
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10294		0.10264			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10476		0.10444			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10657		0.10624			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,267.83750	1,296.979	16.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			3.63750	2.979	16.75	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			364.29720	381.799	13.60	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			100.09720	87.800	13.60	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			45.90810	47.657	16.88	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			781.70810	753.657	16.88	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,460.51630	1,489.121	13.86	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			16.41630	13.621	13.86	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			641.21720	658.978	14.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			197.11720	183.478	14.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			238.60220	244.042	17.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			794.50220	768.542	17.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,665.15920	1,694.715	14.70	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			41.15920	37.915	14.70	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			869.39280	890.506	15.09	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			245.39280	233.706	15.09	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			427.72660	438.629	17.32	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			803.72660	781.829	17.32	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			13.26510		13.22390			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.28160		13.24020			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.30790		13.26640			2,994,277.50	225	154,413
€ / R	On	14/09/2015	Foreign Exchange Future			13.54300		13.49940			0.00	0	11,203
€ / R	On	11/12/2015	Foreign Exchange Future			13.77670		13.73180			1,377,670.00	100	10,275
€ / R	On	14/03/2016	Foreign Exchange Future			14.04130		13.99660			7,020,650.00	500	1,600
€ / R	On	19/09/2016	Foreign Exchange Future			14.57470		14.53340			0.00	0	0
Total € / R Future											11,392,597.50	825	177,491
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			424.98090	461.002	16.62	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			11.08090	5.902	16.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			33.08370	34.768	17.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,082.88370	1,043.168	17.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			32.51980	34.173	17.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,092.31980	1,052.573	17.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			31.96680	33.590	17.46	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,101.76680	1,061.990	17.46	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			26.99040	28.346	17.87	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,196.79040	1,156.746	17.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,135.68550	2,094.632	21.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			633.03760	598.390	15.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			11.79860	12.229	21.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,155.39860	2,114.329	21.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			12.68490	13.165	20.87	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,096.28490	2,055.265	20.87	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	15.39	Call			12.08550	12.532	21.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			995.19770	956.896	16.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			11.94100	12.379	21.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,145.54100	2,104.479	21.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			195.83120	206.828	14.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			409.43120	378.928	14.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			119.43760	126.290	15.47	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			16.39450	12.941	13.64	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			674.31250	705.629	13.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			57.91250	47.729	13.21	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			222.87490	235.327	14.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			356.47490	327.427	14.29	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			61.59770	64.796	16.91	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,032.79450	1,070.841	13.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			171.64170	175.017	17.94	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,572.24170	1,532.017	17.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			943.14290	974.926	13.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			143.74290	131.926	13.06	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			801.75890	830.169	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			202.35890	187.169	13.19	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			253.63310	235.846	13.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			135.15200	137.242	18.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,895.75200	1,854.242	18.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			136.89630	139.048	18.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,877.49630	1,836.048	18.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			136.01940	138.140	18.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,886.61940	1,845.140	18.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			723.03310	748.846	13.46	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			175.44180	178.448	20.96	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,943.64180	2,901.748	20.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,792.12950	2,836.338	13.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			10.32950	9.638	13.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			331.92400	339.562	17.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,610.12400	1,572.862	17.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			965.15580	993.630	13.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			283.35580	266.930	13.08	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			590.81850	607.152	15.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			759.01850	730.452	15.20	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			335.07550	342.817	17.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,593.27550	1,556.117	17.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			333.49440	341.186	17.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,601.69440	1,564.486	17.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			798.31510	770.105	15.09	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			801.61970	818.002	15.12	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			805.01970	776.702	15.12	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			798.08170	814.620	15.14	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			811.48170	783.320	15.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			804.91510	821.405	15.09	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			992.40480	1,004.903	16.90	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,399.00480	1,370.203	16.90	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			989.57530	1,002.001	16.92	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,406.17530	1,377.301	16.92	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			986.65510	999.119	16.93	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,413.25510	1,384.419	16.93	0.00	0	0
Total € / R Option											0.00	0	148,897
Total € / R											11,392,597.50	825	326,388
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.54670		9.51390			668,269.00	70	14,438
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.65180		9.61770			0.00	0	1,290
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.75760		9.72220			0.00	0	30
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.87800		9.84400			0.00	0	0
Total AU\$ / R Future											668,269.00	70	15,758
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			3.74750	3.339	16.50	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			872.50540	903.923	15.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			8.60540	7.223	15.00	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			546.82730	574.460	13.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			32.92730	27.760	13.74	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			754.61000	723.958	15.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			27.70100	29.785	15.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			763.80100	733.085	15.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			26.91410	28.935	15.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			773.01410	742.235	15.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,117.64750	1,150.039	16.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			59.17530	50.980	13.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			199.37280	214.878	13.69	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			185.47280	168.178	13.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			139.32580	149.190	14.01	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			275.42580	252.490	14.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			28.51000	30.658	15.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			423.07530	447.680	13.59	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			135.90130	141.881	15.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			858.20130	830.081	15.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			134.20650	140.113	15.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			866.50650	838.313	15.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			132.53410	138.368	15.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			874.83410	846.568	15.85	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,380.31160	2,415.477	17.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			8.11160	7.877	17.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,479.47810	2,514.675	17.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			7.27810	7.075	17.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,429.88320	2,465.065	17.35	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
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			7.68320	7.465	17.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			344.14060	328.221	13.45	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			688.46900	706.809	13.41	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			334.46900	318.809	13.41	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			683.28680	701.499	13.43	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			339.28680	323.499	13.43	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			678.14060	696.221	13.45	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											668,269.00	70	16,964
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.05570		10.09480			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.20520		10.24390			0.00	0	0
Total CAD/ R Future											0.00	0	4,071
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			258.97320	230.381	13.36	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			154.17320	164.681	13.36	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			253.36800	225.057	13.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			158.56800	169.357	13.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			247.84140	219.817	13.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			163.04140	174.117	13.37	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			107.24940	112.611	12.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			703.55170	670.326	12.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			109.65170	115.126	12.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			695.99150	662.883	12.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			112.09150	117.683	12.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			711.14940	677.811	12.87	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			12.86930		12.87810			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.13300		13.14160			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			1,060.00390	1,054.489	15.99	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			21.90390	25.189	15.99	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,050.42740	1,045.000	15.94	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			22.32740	25.700	15.94	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,040.86050	1,035.521	15.89	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			22.76050	26.221	15.89	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			674.96320	666.224	14.69	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			323.36320	323.224	14.69	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			669.62920	660.813	14.70	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			328.02920	327.813	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
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			664.33140	655.435	14.72	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			332.73140	332.435	14.72	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			1.96840		1.97490			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.98470		1.99070			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,230.78350	1,165.408	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			81.78350	81.408	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,405.15140	1,339.059	14.97	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			56.15140	55.059	14.97	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,316.90710	1,250.858	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			67.90710	66.858	14.93	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			780.13530	742.302	15.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			773.13530	795.302	15.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			736.60380	700.630	15.58	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			829.60380	853.630	15.58	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			696.94490	662.621	15.70	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			889.94490	915.621	15.70	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			1.78670		1.78170			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.82120		1.81620			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			589.19350	610.637	12.62	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			172.19350	143.637	12.62	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			524.17180	542.456	12.64	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			207.17180	175.456	12.64	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			463.62450	478.828	12.66	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			246.62450	211.828	12.66	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,060.91030	1,086.541	13.37	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			298.91030	274.541	13.37	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			995.62270	1,019.454	13.40	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			333.62270	307.454	13.40	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			932.87990	954.908	13.42	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			370.87990	342.908	13.42	0.00	0	0
Total DKK / R Option											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 DKK / R								0.00	0	138
KES / R On 12/06/2015			0.12910		0.12960			0.00	0	10
KES / R On 14/09/2015			0.12860		0.12920			0.00	0	0
KES / R On 11/12/2015			0.12830		0.12880			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			0.06010		0.06020			0.00	0	50,100
NGN / R On 14/09/2015			0.05770		0.05790			0.00	0	0
NGN / R On 11/12/2015			0.05620		0.05620			0.00	0	112,380
Total NGN / R Future								0.00	0	162,480
Total NGN / R								0.00	0	162,480
NZ\$ / R On 12/06/2015			9.25370		9.27220			0.00	0	0
NZ\$ / R On 14/09/2015			9.32080		9.33820			0.00	0	500
NZ\$ / R On 11/12/2015			9.39050		9.40710			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015	9.11	Put			82.44930	86.185	10.95	0.00	0	0
NZ\$ / R On 12/06/2015	9.09	Call			258.05990	243.004	10.96	0.00	0	0
NZ\$ / R On 12/06/2015	9.09	Put			75.85990	79.304	10.96	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Call			251.30600	236.394	10.95	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Put			79.10600	82.694	10.95	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Call			244.64930	229.885	10.95	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Call			414.44260	398.047	11.90	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Put			176.24260	177.247	11.90	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Call			408.58520	392.198	11.91	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Put			180.38520	181.398	11.91	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Call			420.35850	403.957	11.89	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Put			172.15850	173.157	11.89	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Call			540.91470	525.261	12.55	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Put			243.81470	244.761	12.55	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Call			552.07840	536.312	12.51	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Put			234.97840	235.812	12.51	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Call			546.47360	530.763	12.53	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Put			239.37360	240.263	12.53	0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	500
QUANTO €On 12/06/2015			1.08660		1.07990			86,928.00	80	220
QUANTO €On 14/09/2015			1.08820		1.08150			0.00	0	50
QUANTO €On 11/12/2015			1.09010		1.08350			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											86,928.00	80	270
Total QUANTO € / \$											86,928.00	80	270
RAIN	On	12/06/2015	Foreign Exchange Future			21,478.67000		21,469.98000			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			4.44150		4.46860			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.39460		4.42040			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			4.18140	2.796	16.37	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			525.58140	551.296	16.37	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			4.00390	2.685	16.49	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			535.40390	561.185	16.49	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			3.83590	2.579	16.61	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			545.23590	571.079	16.61	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			78.43780	70.309	13.77	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			268.03780	285.709	13.77	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			83.97270	75.341	13.71	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			253.57270	270.741	13.71	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			81.04990	72.698	13.73	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			260.64990	278.098	13.73	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			1.61100		1.63600			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.56530		1.58820			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											744 489 442.80	57,669	1,787,266
Total Options											6 615 749.65	28,500	1,772,452
Grand Total:											751,105,192.45	86,169	3,559,718