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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 06/05/2015 Foreign Exchange Future			11.96910		12.04320			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			11.97890		12.05510			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			11.98290		12.05910			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			11.98880		12.06500			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			11.99280		12.06900			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			12.00470		12.08100			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.00670		12.08290			0.00	0	4,610
\$ / R On 03/06/2015 Foreign Exchange Future			12.02060		12.09690			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.03250		12.10880			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.03850		12.11490			275,139,917.50	22,855	980,092
\$ / R On 26/06/2015 Foreign Exchange Future			12.06640		12.14340			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.07440		12.15160			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.08640		12.16380			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.10060		12.17810			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			12.13330		12.21070			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.19380		12.27170			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.20220		12.28020			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.22320		12.30140			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.23170		12.31000			72,289,347.00	5,910	150,358
\$ / R On 28/09/2015 Foreign Exchange Future			12.26110		12.33970			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.26540		12.34400			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.32430		12.40350			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.38390		12.46380			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.41170		12.49200			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.41820		12.49850			2,483,640.00	200	76,541
\$ / R	On	21/12/2015	Foreign Exchange Future			12.43960		12.52010			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.55350		12.63520			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.61600		12.69850			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.62270		12.70530			5,049,080.00	400	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.81270		12.89600			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.82110		12.90440			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.01780		13.10080			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.02620		13.10910			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.20620		13.28880			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.21670		13.29920			0.00	0	0
Total \$ / R Future											354,961,984.50	29,365	1,246,555
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			385.66760	310.038	23.75	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			2.46760	0.938	23.75	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			0.59290	0.074	33.38	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			577.39290	650.974	33.38	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			279.44340	216.753	17.23	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			44.34340	57.853	17.23	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			277.09750	216.836	16.96	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			57.99750	73.936	16.96	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			155.05280	115.024	16.34	0.00	0	10,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			150.05280	186.223	16.34	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			134.13990	98.095	16.65	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			179.13990	219.295	16.65	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			194.04310	147.549	16.07	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			135.04310	164.749	16.07	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			0.00000	201.641	15.56	1,411,486.30	7,000	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			0.00000	156.941	15.56	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			95.55420	72.280	17.35	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			374.55420	427.580	17.35	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,284.44340	1,208.481	18.58	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			1.54340	1.781	18.58	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,145.53580	1,069.703	17.81	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			2.63580	3.003	17.81	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			938.79540	863.295	16.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,397.54990	3,473.775	34.72	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			5.89540	6.595	16.66	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			294.79630	240.404	15.56	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			111.89630	133.704	15.56	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			143.22530	111.829	16.61	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			270.32530	315.129	16.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.44990	0.475	34.72	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	03/06/2015	Foreign Exchange Option	12.30	Call			144.42820	115.692	16.73	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			347.52820	395.092	16.73	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			307.35630	255.234	15.36	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			140.45630	164.634	15.36	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			317.07200	267.215	15.46	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			168.27200	194.715	15.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,318.35900	1,242.046	15.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			3.45900	3.546	15.85	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			26.10580	20.828	21.66	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,371.20580	1,442.328	21.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,387.75380	1,311.407	16.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			2.85380	2.907	16.21	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			54.01400	43.495	19.66	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			939.11400	1,004.995	19.66	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			37.95970	30.538	20.66	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,143.05970	1,212.038	20.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,367.91460	1,291.577	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			3.01460	3.077	16.11	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			115.13230	93.515	17.72	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			560.23230	615.015	17.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			107.11720	86.820	17.88	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			592.21720	648.320	17.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			24.55600	19.572	21.83	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,409.65600	1,481.072	21.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			183.28090	151.436	16.71	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			368.38090	412.936	16.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			153.45860	125.880	17.10	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			438.55860	487.380	17.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			36.22430	29.145	20.80	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,171.32430	1,240.645	20.80	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			288.98940	242.795	15.72	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			214.08940	244.295	15.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			246.38150	206.462	16.04	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			261.48150	297.962	16.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			101.47060	82.120	17.99	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			616.57060	673.620	17.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			424.38630	367.197	15.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			119.48630	138.697	15.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			310.06530	261.877	15.65	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			195.16530	223.377	15.65	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			128.27250	104.548	17.49	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			513.37250	566.048	17.49	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			444.55400	386.053	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			109.65400	127.553	15.30	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			437.76790	379.701	15.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			112.86790	131.201	15.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			218.36510	181.880	16.32	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	12.20	Put			303.46510	343.380	16.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			658.09720	589.589	14.85	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			43.19720	51.089	14.85	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			576.90870	511.463	15.01	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			62.00870	72.964	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			299.39820	252.205	15.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			204.49820	233.705	15.68	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			745.96030	674.135	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			31.06030	35.635	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			701.60870	630.665	14.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			36.70870	42.165	14.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			431.04570	373.416	15.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			116.14570	134.916	15.33	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,025.27800	950.257	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			10.37800	11.757	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			836.84200	763.596	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			21.94200	25.096	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			538.27160	474.581	15.09	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			73.37160	86.081	15.09	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,141.29750	1,065.692	15.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			6.39750	7.192	15.42	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,121.84720	1,046.320	15.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			6.94720	7.820	15.39	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			675.39410	605.867	14.81	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			40.49410	47.367	14.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,044.49140	969.353	15.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			9.59140	10.853	15.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			791.06460	718.475	14.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			26.16460	29.975	14.90	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			9.88930	7.747	32.69	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,746.48930	3,821.347	32.69	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,351.27740	1,274.495	15.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			7.87740	8.095	15.71	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,016.01080	941.826	15.16	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			22.61080	25.426	15.16	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			187.79070	158.228	17.17	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			504.39070	551.828	17.17	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			618.44770	555.055	15.03	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			96.84770	110.655	15.03	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			305.66370	338.946	15.91	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			244.45430	210.448	16.76	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			460.65430	504.048	16.76	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			339.46370	295.345	15.91	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			359.77210	315.846	15.95	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			321.67210	355.246	15.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			222.69470	197.806	17.80	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			721.99470	774.506	17.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			26.90380	23.598	31.27	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,966.20380	4,040.298	31.27	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,430.46040	1,354.751	15.41	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			19.76040	21.451	15.41	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,104.80840	1,032.877	14.92	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			44.10840	49.577	14.92	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,183.44590	1,112.426	14.81	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			61.74590	68.626	14.81	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			241.75670	219.446	18.46	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			940.05670	995.646	18.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			40.93090	35.263	30.28	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,269.23090	4,341.463	30.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,503.11250	1,427.795	15.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			31.41250	33.995	15.25	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			445.06410	406.811	16.34	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			464.86410	504.611	16.34	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			535.98740	491.592	15.95	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			394.58740	428.392	15.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,188.56070	1,117.823	14.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			78.56070	86.123	14.67	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			946.97840	881.850	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			136.97840	150.150	14.69	0.00	0	32,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,363.24150	1,289.915	14.76	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			27.16770	29.508	15.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,829.66560	1,896.331	21.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			116.61440	107.079	22.32	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,106.61440	2,175.379	22.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,775.34960	1,699.210	15.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			25.34960	27.510	15.69	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,737.16770	1,661.208	15.61	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,024.12900	1,079.979	18.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			258.30730	236.348	18.71	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,048.30730	1,104.648	18.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,381.52490	1,308.023	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			51.52490	56.323	14.80	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			139.66560	128.031	21.43	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			602.64210	646.570	16.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			351.43900	321.729	17.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			741.43900	790.029	17.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			99.73130	91.749	23.16	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,369.73130	2,440.049	23.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			264.12900	241.679	18.62	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			355.29300	387.047	15.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			561.11770	515.994	15.86	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			381.11770	414.294	15.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			208.08430	190.482	19.64	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,298.08430	1,358.782	19.64	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	12.50	Call			412.64210	378.270	16.90	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			167.59640	183.529	14.70	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			738.37140	683.756	15.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			228.37140	252.056	15.07	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			266.10540	243.489	18.59	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,016.10540	1,071.789	18.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			585.29300	538.747	15.74	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			139.36120	152.750	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			916.68910	852.449	14.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			146.68910	160.750	14.70	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			515.49220	473.178	16.10	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			435.49220	471.478	16.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			857.59640	795.229	14.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			93.57270	102.619	14.68	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			954.62550	889.280	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			134.62550	147.580	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			625.92680	577.078	15.55	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			315.92680	345.378	15.55	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			939.36120	874.450	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			53.24150	58.215	14.76	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,213.99310	1,142.800	14.66	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			73.99310	81.100	14.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			872.18010	809.333	14.70	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			162.18010	177.633	14.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,113.57270	1,044.319	14.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			258.78860	238.023	19.13	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,189.08860	1,246.923	19.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			163.16720	150.218	21.25	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,823.46720	1,889.118	21.25	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			57.34010	51.476	29.64	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			123.33300	134.593	14.64	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,517.64010	4,590.376	29.64	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,583.77970	1,508.486	15.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			44.07970	47.386	15.13	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,267.22790	1,196.407	14.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			77.52790	85.307	14.61	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,063.03300	995.693	14.64	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			365.75120	336.665	17.73	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			821.75120	871.265	17.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			74.89180	69.289	29.04	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,651.39180	4,724.990	29.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,659.49700	1,583.513	15.05	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			55.99700	59.213	15.05	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,343.94620	1,274.400	14.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			90.44620	100.100	14.54	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			275.28220	255.604	19.79	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,431.78220	1,491.304	19.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			284.44120	266.028	20.30	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,670.64120	1,732.129	20.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			78.64610	70.269	28.45	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,064.84610	5,136.369	28.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,727.79650	1,652.760	14.95	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			63.99650	68.860	14.95	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,414.70160	1,342.420	14.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			100.90160	108.520	14.31	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			691.90280	651.016	16.15	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			539.90280	579.316	16.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,355.84540	3,276.038	18.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.34540	7.838	18.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,306.35950	3,226.590	17.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.85950	8.390	17.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,256.90710	3,177.178	17.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,482.41080	3,558.535	26.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			156.57570	140.872	28.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,158.07570	4,222.672	28.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			203.53630	191.679	22.58	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,545.03630	2,613.479	22.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,665.20900	2,737.776	23.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			191.55090	185.413	23.17	0.00	0	73,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,693.05090	2,767.213	23.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			381.83900	358.695	19.09	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,323.33900	1,380.495	19.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			180.91080	176.735	26.76	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,372.06880	1,429.960	19.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			246.69160	231.862	21.42	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,118.19160	2,183.661	21.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			467.91730	439.353	18.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,019.41730	1,071.153	18.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			193.70900	185.976	23.04	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,057.02790	1,109.511	18.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			432.00360	405.637	18.45	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,133.50360	1,187.437	18.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			856.42100	808.471	15.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			357.92100	390.271	15.23	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			370.56880	348.160	19.25	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			434.34390	469.960	15.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			480.75430	451.425	17.91	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			982.25430	1,033.225	17.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			972.55820	913.619	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			274.05820	295.419	14.68	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			455.52790	427.711	18.18	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			311.07940	341.163	14.95	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			882.57940	833.504	15.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			334.07940	365.304	15.09	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	11.40	Call			1,253.02110	1,188.350	14.41	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			154.52110	170.150	14.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			782.84390	738.160	15.63	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			211.68110	230.268	14.55	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,005.13790	945.456	14.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			256.63790	277.256	14.65	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,631.45020	1,556.851	14.59	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			82.95020	88.651	14.59	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			909.57940	859.363	14.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			8.40710	8.978	17.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,586.92940	1,512.634	14.51	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			88.42940	94.434	14.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,412.15420	1,342.040	14.28	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			113.65420	123.840	14.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,100.18110	1,038.468	14.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			288.03480	271.182	20.77	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,917.93480	1,981.582	20.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,789.98300	1,715.185	14.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			69.88300	75.586	14.79	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			79.56330	73.966	28.20	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,429.46330	5,504.366	28.20	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,487.51000	1,415.622	14.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			107.41000	116.022	14.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,478.83730	1,407.052	14.23	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			108.73730	117.452	14.23	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			258.64060	255.564	23.87	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,023.44060	3,102.064	23.87	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,259.23910	1,199.508	14.33	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			224.03910	246.008	14.33	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			837.82580	799.878	16.35	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			669.32580	713.878	16.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			299.50850	324.546	14.52	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,089.30110	4,158.034	27.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			55.57160	52.334	27.62	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,580.27160	7,659.633	27.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,776.79330	1,702.624	14.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			121.49330	129.924	14.32	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,204.80850	1,147.246	14.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,259.41940	2,325.069	21.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			297.72050	295.133	24.99	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,342.42050	3,422.433	24.99	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,185.93910	1,128.798	14.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			310.63910	336.098	14.56	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			294.60110	280.734	27.62	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			395.22420	429.693	14.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,054.85760	1,007.540	14.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			399.55760	434.840	14.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,049.82220	1,002.721	15.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			404.52220	440.021	15.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			374.71940	357.769	21.22	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,112.84160	1,057.388	14.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			357.54160	384.688	14.70	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,060.52420	1,012.393	14.96	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			790.12250	757.352	18.01	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,194.12250	1,244.652	18.01	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			787.34440	754.702	18.03	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,201.34440	1,252.002	18.03	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			792.91010	760.011	17.99	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,186.91010	1,237.311	17.99	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			801.44790	768.301	17.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,187.04790	1,237.201	17.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			798.64200	765.623	18.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,194.24200	1,244.523	18.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			795.85090	762.960	18.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,201.45090	1,251.860	18.03	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			998.68040	960.492	17.89	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,197.88040	1,242.692	17.89	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			995.56230	957.497	17.91	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,204.76230	1,249.697	17.91	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,001.81280	963.494	17.87	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,191.01280	1,235.694	17.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,010.14460	971.627	17.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,191.04460	1,235.427	17.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,006.99990	968.612	17.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,197.89990	1,242.412	17.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,003.86950	965.610	17.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,204.76950	1,249.410	17.90	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,407.82130	1,359.956	16.19	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			769.02130	803.756	16.19	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,403.84540	1,356.154	16.22	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			775.04540	809.954	16.22	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,411.77860	1,363.776	16.16	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			762.97860	797.576	16.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,199.85730	1,157.749	17.74	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,190.65730	1,231.049	17.74	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,197.00430	1,154.476	17.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,197.80430	1,237.776	17.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,193.62700	1,151.216	17.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,204.42700	1,244.516	17.78	0.00	0	0
Total \$ / R Option											1,411,486.30	7,000	1,560,805
Total \$ / R											356,373,470.80	36,365	2,807,360

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			12.03850		12.11490			746,387.00	62	708
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.23170		12.31000			244,634.00	20	122
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.41820		12.49850			0.00	0	10
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.62270		12.70530			0.00	0	27
Total \$ / R MAXI Future										991,021.00	82	867
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			84,607.20410	77,270.574	14.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			2,117.20410	2,420.574	14.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			83,684.19920	76,359.553	14.97	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			2,194.19920	2,509.553	14.97	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			82,763.64810	75,451.309	14.96	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			2,273.64810	2,601.309	14.96	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			80,756.75910	74,928.140	14.80	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			18,756.75910	20,758.140	14.80	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			80,056.68020	74,312.098	14.83	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			19,056.68020	21,142.098	14.83	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			79,416.54500	73,699.910	14.85	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			19,416.54500	21,529.910	14.85	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			93,442.23640	88,065.574	14.84	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			29,592.23640	32,245.574	14.84	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			94,701.55710	89,150.473	14.79	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			28,851.55710	31,330.473	14.79	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			94,070.43840	88,606.312	14.82	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			29,220.43840	31,786.312	14.82	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			89,955.27910	85,901.707	15.94	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			58,425.27910	62,631.707	15.94	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			89,545.60050	85,510.414	15.97	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			59,015.60050	63,240.414	15.97	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			89,138.45410	85,121.567	15.99	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			59,608.45410	63,851.567	15.99	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										991,021.00	82	867
£ / R On	12/06/2015	Foreign Exchange Future			18.29050		18.31650			227,808,177.50	12,455	27,477
£ / R On	14/09/2015	Foreign Exchange Future			18.57270		18.60010			14,115,252.00	760	1,231
£ / R On	11/12/2015	Foreign Exchange Future			18.84780		18.87740			0.00	0	214
£ / R On	14/03/2016	Foreign Exchange Future			19.15340		19.18580			0.00	0	20
Total £ / R Future										241,923,429.50	13,215	28,942
£ / R On	12/06/2015	Foreign Exchange Option	17.00	Call			1,345.33670	1,318.321	15.46	0.00	0	0
£ / R On	12/06/2015	Foreign Exchange Option	17.00	Put			28.83670	27.821	15.46	0.00	0	17,000
£ / R On	12/06/2015	Foreign Exchange Option	18.84	Call			167.05860	151.070	15.12	0.00	0	0
£ / R On	12/06/2015	Foreign Exchange Option	18.84	Put			690.55860	700.570	15.12	0.00	0	0
£ / R On	12/06/2015	Foreign Exchange Option	18.85	Call			164.63170	148.770	15.14	0.00	0	0
£ / R On	12/06/2015	Foreign Exchange Option	18.85	Put			698.13170	708.270	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	12/06/2015	Foreign Exchange Option	18.86	Call			162.23630	146.501	15.15	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			705.73630	716.001	15.15	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			23.82770	21.698	16.83	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,707.32770	1,731.198	16.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			525.49760	505.998	15.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			875.39760	883.299	15.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			522.21300	502.782	15.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			882.11300	890.082	15.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			965.99390	941.064	13.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.05390	0.051	23.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			365.89390	368.364	13.97	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			0.00000	849.508	14.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			0.00000	436.808	14.11	6,414,519.61	14,685	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			528.80320	509.236	15.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			868.70320	876.536	15.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,620.15390	7,592.751	23.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			0.00000	460.457	17.12	9,144,679.99	19,860	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			0.00000	1,942.657	17.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,043.28610	1,017.516	14.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			655.88610	659.716	14.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,038.50100	1,012.748	14.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			661.10100	664.948	14.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,033.73670	1,008.007	14.32	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			666.33670	670.207	14.32	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,386.66710	1,357.158	13.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			379.26710	379.358	13.58	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,058.13910	1,038.487	15.04	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,082.33910	1,095.087	15.04	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,065.43980	1,045.663	15.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,069.63980	1,082.263	15.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,061.75340	1,042.064	15.02	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,075.95340	1,088.664	15.02	0.00	0	0
Total £ / R Option											15,559,199.60	34,545	84,330
Total £ / R											257,482,629.10	47,760	113,272
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10035		0.10088			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10210		0.10265			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10384		0.10441			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,090.61280	1,037.512	15.44	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			2.11280	2.412	15.44	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			213.42790	180.463	12.59	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			124.92790	145.363	12.59	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			13.56030	10.426	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	0.11	Put			925.06030	975.326	16.75	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,288.23920	1,235.599	14.31	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			23.43920	26.099	14.31	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			502.33170	467.470	14.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			237.53170	257.970	14.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			170.83990	156.838	17.50	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			906.03990	947.338	17.50	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,501.88590	1,450.113	15.45	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			60.88590	65.913	15.45	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			744.41170	708.141	15.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			303.41170	323.941	15.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			356.59490	337.209	17.99	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			915.59490	953.009	17.99	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.45390		13.49900			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.48140		13.52650			9,908,829.00	735	156,710
€ / R	On	14/09/2015	Foreign Exchange Future			13.71670		13.76310			1,234,503.00	90	14,391
€ / R	On	11/12/2015	Foreign Exchange Future			13.94880		13.99700			0.00	0	10,475
€ / R	On	14/03/2016	Foreign Exchange Future			14.21180		14.26220			0.00	0	2,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.75160		14.79930			0.00	0	0
Total € / R Future											11,143,332.00	825	183,576
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			32.80340	26.027	16.54	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			823.80340	862.126	16.54	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			32.10220	25.449	16.58	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			833.10220	871.549	16.58	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			31.41730	24.886	16.63	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			842.41730	880.986	16.63	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			25.39050	19.952	17.08	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			936.39050	976.052	17.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			9.61250	7.505	20.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,893.11250	1,936.105	20.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			10.51790	8.235	20.24	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,834.01790	1,876.835	20.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			9.90380	7.740	20.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,873.40380	1,916.340	20.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			9.75670	7.622	20.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,883.25670	1,926.222	20.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			265.26620	235.559	13.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			218.76620	234.159	13.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			151.90430	132.234	14.48	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			405.40430	430.834	14.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			893.14440	850.078	13.58	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	12.65	Put			16.64440	18.678	13.58	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			307.80570	276.042	13.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			181.30570	194.642	13.47	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			68.92920	57.604	15.89	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			742.42920	776.204	15.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,280.58120	1,236.214	14.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			4.08120	4.814	14.66	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			189.98870	177.848	17.21	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,326.88870	1,361.148	17.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,147.17820	1,107.554	13.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			84.07820	90.854	13.13	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			983.14920	945.281	13.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			120.04920	128.581	13.01	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			149.15850	160.645	13.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			147.65520	137.608	18.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,644.55520	1,680.908	18.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			149.68730	139.524	18.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,662.58730	1,662.824	18.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			148.66670	138.562	18.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,635.56670	1,671.862	18.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			882.25850	847.344	13.01	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,689.49510	2,728.913	20.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,059.02550	3,011.343	15.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			12.02550	12.543	15.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,376.74880	1,409.137	17.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,143.14280	1,104.920	12.95	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			196.14280	206.120	12.95	0.00	0	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			672.19310	646.289	14.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			575.19310	597.489	14.42	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			186.49510	177.713	20.40	0.00	0	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			367.43580	351.490	17.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,360.43580	1,392.690	17.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			365.58580	349.707	17.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,368.58580	1,400.907	17.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			363.74880	347.937	17.06	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			885.31480	859.267	14.35	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			623.11480	647.467	14.35	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			881.31670	855.347	14.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			629.11670	653.547	14.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			889.34240	863.205	14.33	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			617.14240	641.405	14.33	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,062.11960	1,038.899	16.29	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,202.81960	1,227.299	16.29	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,058.88130	1,035.710	16.30	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,209.58130	1,234.110	16.30	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,055.65030	1,032.541	16.32	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,216.35030	1,240.941	16.32	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	149,647
Total € / R											11,143,332.00	825	333,223
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.54270		9.48190			734,787.90	77	14,617
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.64810		9.58700			675,367.00	70	1,365
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.75230		9.69270			0.00	0	40
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.87080		9.81290			0.00	0	0
Total AU\$ / R Future											1,410,154.90	147	16,022
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			501.02840	555.770	12.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			19.12840	13.070	12.70	68,616.45	5,250	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			10.67050	13.236	14.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			788.77050	730.536	14.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,082.74580	1,143.194	14.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.84580	0.494	14.79	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			835.23480	894.780	13.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			3.33480	2.080	13.93	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			88.20220	106.737	12.51	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			256.30220	214.037	12.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			11.41020	14.152	14.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			769.51020	711.452	14.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			11.03360	13.686	14.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			779.13360	720.986	14.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			371.72650	421.355	12.45	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			39.82650	28.655	12.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			142.13350	171.828	12.20	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			160.23350	129.128	12.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			872.75310	821.696	15.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			108.28610	118.202	15.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			881.28610	830.102	15.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			111.24150	121.414	15.38	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			864.24150	813.314	15.38	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			109.75310	119.795	15.41	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,348.88830	2,407.442	16.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			6.18830	5.142	16.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,447.75660	2,506.465	16.71	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			5.05660	4.165	16.71	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,398.29610	2,456.930	16.60	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.59610	4.630	16.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			651.86820	684.126	13.29	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			338.96820	313.326	13.29	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			646.63980	678.696	13.31	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			343.73980	317.896	13.31	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			657.13620	689.596	13.27	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			334.23620	308.796	13.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option											68,616.45	5,250	6,456
Total AU\$ / R											1,478,771.35	5,397	22,478
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.02260		9.99580			1,353,051.00	135	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.17010		10.14330			0.00	0	0
Total CAD/ R Future											1,353,051.00	135	3,936
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			174.19570	182.896	12.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			168.39570	150.296	12.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			169.27130	177.676	12.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			173.47130	155.076	12.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			164.89820	173.043	12.93	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			179.09820	160.443	12.93	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			608.44400	626.883	12.51	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			115.14400	106.783	12.51	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			601.33860	619.608	12.52	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			118.03860	109.508	12.52	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			615.93240	634.505	12.51	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			112.63240	104.405	12.51	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											1,353,051.00	135	3,936
CHF / R	On	12/06/2015	Foreign Exchange Future			13.01920		12.98730			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.28100		13.24930			0.00	0	1,563
Total CHF / R Future											0.00	0	9,021
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,159.99960	1,190.559	16.95	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			12.69960	11.359	16.95	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,150.22750	1,180.689	16.86	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			12.92750	11.489	16.86	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,140.46030	1,170.822	16.77	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			13.16030	11.622	16.77	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			716.89980	732.046	14.20	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			257.59980	241.045	14.20	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			711.01700	726.013	14.22	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			261.71700	245.013	14.22	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			705.17500	720.018	14.24	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			265.87500	249.018	14.24	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,021
CNH / R	On	12/06/2015	Foreign Exchange Future			1.93370		1.94480			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			1.95130		1.96150			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			940.69570	844.879	14.89	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			92.69570	107.879	14.89	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,109.22000	1,008.416	14.94	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			61.22000	71.416	14.94	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,023.16490	924.563	14.88	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			75.16490	87.563	14.88	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			608.47310	560.784	15.62	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			893.47310	947.784	15.62	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			572.93100	527.509	15.74	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			957.93100	1,014.509	15.74	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			539.34020	496.122	15.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,024.34020	1,083.122	15.86	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			1.80730		1.81480			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.84160		1.84930			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			818.74740	753.155	13.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			70.74740	80.155	13.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			737.27260	673.943	13.36	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			89.27260	100.943	13.36	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			659.38760	598.650	13.32	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			111.38760	125.650	13.32	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,195.93850	1,130.645	12.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			202.93850	214.645	12.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,123.36520	1,059.788	12.96	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			230.36520	243.788	12.96	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,273.60230	1,207.061	12.99	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			180.60230	191.061	12.99	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			0.12570		0.12700			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12520		0.12650			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12590		0.12620			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			0.06010		0.06020			0.00	0	50,100
NGN / R On 14/09/2015			0.05730		0.05720			0.00	0	0
NGN / R On 11/12/2015			0.05570		0.05610			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			9.06250		9.10060			0.00	0	0
NZ\$ / R On 14/09/2015			9.12630		9.16520			0.00	0	500
NZ\$ / R On 11/12/2015			9.19360		9.23500			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015	9.09	Call			134.44000	113.230	10.83	0.00	0	0
NZ\$ / R On 12/06/2015	9.09	Put			123.84000	140.730	10.83	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Call			129.34500	109.164	10.87	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Put			128.74500	146.664	10.87	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Call			124.90890	105.218	10.91	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Put			134.30890	152.718	10.91	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Call			300.18790	275.220	11.75	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Put			224.98790	238.920	11.75	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Call			294.99930	270.307	11.75	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Put			229.79930	244.007	11.75	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Call			289.87220	265.459	11.76	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Put			234.67220	249.159	11.76	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Call			429.76360	402.607	12.68	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Put			304.76360	319.007	12.68	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Call			439.72200	412.287	12.65	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Put			294.72200	308.687	12.65	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Call			434.71990	407.423	12.67	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Put			299.71990	313.823	12.67	0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	500
QUANTO €On 12/06/2015			1.11990		1.11650			0.00	0	70
QUANTO €On 14/09/2015			1.12140		1.11800			224,280.00	200	12,350
QUANTO €On 11/12/2015			1.12330		1.11990			0.00	0	0
Total QUANTO € / \$ Future								224,280.00	200	12,420
Total QUANTO € / \$								224,280.00	200	12,420
RAIN On 12/06/2015			21,337.56000		21,434.12000			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			4.39110		4.41840			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.34600		4.37110			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			1.15730	0.881	17.06	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			572.75730	599.781	17.06	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			1.09290	0.833	17.17	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			582.69290	609.733	17.17	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			1.03270	0.788	17.28	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			592.63270	619.688	17.28	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			56.08870	49.458	13.48	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			294.98870	313.458	13.48	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			60.20020	53.176	13.38	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			279.10020	297.176	13.38	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			58.10900	51.283	13.43	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			287.00900	305.283	13.43	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			1.60240		1.60470			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.55730		1.55730			0.00	0	0
Total ZMW / R Future								0.00	0	16
Total ZMW / R								0.00	0	16
Total Futures								612007252.90	43,969	1,680,371
Total Options								17039302.35	46,795	1,801,238
Grand Total:								629,046,555.25	90,764	3,481,609