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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 14/04/2015 Foreign Exchange Future			11.97450		11.90640			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.00000		11.93330			0.00	0	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.00200		11.93520			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.00390		11.93710			0.00	0	0
\$ / R On 06/05/2015 Foreign Exchange Future			12.01560		11.94860			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.02930		11.96200			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.03320		11.96590			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.05670		11.98890			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.07040		12.00240			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.08220		12.01390			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.08800		12.01970			328,914,480.00	27,210	1,181,031
\$ / R On 26/06/2015 Foreign Exchange Future			12.11610		12.04730			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.12420		12.05530			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.13630		12.06730			0.00	0	400
\$ / R On 29/07/2015 Foreign Exchange Future			12.18370		12.11410			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.24390		12.17380			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.25230		12.18200			3,675,690.00	300	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.27300		12.20260			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.28130		12.21080			95,757,296.10	7,797	94,502
\$ / R On 28/09/2015 Foreign Exchange Future			12.31040		12.23960			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.31460		12.24370			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			12.37370		12.30180			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.43360		12.36020			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.46150		12.38730			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.46790		12.39360			124,679.00	10	71,912
\$ / R	On	21/12/2015	Foreign Exchange Future			12.48930		12.41450			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.60410		12.52690			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.66540		12.58700			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.67200		12.59350			0.00	0	3,773
\$ / R	On	09/06/2016	Foreign Exchange Future			12.85810		12.77650			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.86650		12.78480			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.06500		12.98030			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.07350		12.98860			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.25510		13.16750			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.26560		13.17790			0.00	0	0
Total \$ / R Future											428,472,145.10	35,317	1,383,437
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Call			8.72540	10.976	16.86	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Put			342.32540	276.476	16.86	0.00	0	500
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,134.49970	1,200.618	18.08	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.19970	0.618	18.08	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			787.37040	852.208	15.37	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			4.07040	2.208	15.37	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			131.91040	159.189	14.97	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			198.61040	159.189	14.97	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.49400	0.465	35.45	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,217.19400	3,150.465	35.45	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			37.69000	45.492	17.70	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			572.49000	513.492	17.70	0.00	0	500
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			243.19830	284.097	14.59	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			106.09830	80.197	14.59	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			40.76650	48.230	18.12	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			712.16650	652.630	18.12	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			361.11940	409.944	14.17	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			72.51940	54.344	14.17	0.00	0	5,500
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			287.82320	327.972	14.45	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			145.82320	118.672	14.45	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			285.68560	324.815	14.55	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			159.78560	131.615	14.55	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			6.46430	6.922	31.27	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,497.56430	3,430.222	31.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			858.01480	920.817	13.82	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			19.11480	14.117	13.82	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			299.43750	336.673	14.61	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			8.36940	5.934	14.04	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			210.53750	179.973	14.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			177.99570	202.572	15.68	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			399.09570	355.872	15.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,193.49520	1,259.867	14.19	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			4.59520	3.167	14.19	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,057.26940	1,122.634	14.04	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			309.55200	346.087	14.67	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			237.15200	205.687	14.67	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			174.88570	197.769	15.97	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			472.48570	427.369	15.97	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			315.14560	351.084	14.70	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			261.24560	228.884	14.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,297.05500	1,363.455	14.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			7.35500	5.455	14.22	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,277.42980	1,343.738	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			7.72980	5.738	14.14	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,228.45410	1,294.514	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			8.75410	6.514	13.95	970.51	149	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			59.55120	66.914	19.60	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,289.85120	1,228.914	19.60	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			46.55070	52.226	20.36	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,486.85070	1,424.226	20.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			44.48010	49.885	20.51	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,524.78010	1,461.885	20.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			128.23430	144.330	17.13	21,505.24	149	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			738.53430	686.331	17.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			80.19430	90.250	18.61	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,060.49430	1,002.250	18.61	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			61.74550	69.391	19.49	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,262.04550	1,201.391	19.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			175.95940	197.539	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			556.25940	509.539	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			153.13090	172.146	16.65	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			633.43090	584.146	16.65	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			140.95370	158.562	16.86	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			681.25370	630.562	16.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			256.67640	286.601	15.31	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			366.97640	328.601	15.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			232.74270	260.307	15.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			413.04270	372.307	15.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			202.34090	226.770	15.92	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			482.64090	438.770	15.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			404.27530	446.137	14.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			194.57530	168.137	14.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			307.55830	342.187	14.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			287.85830	254.187	14.84	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			299.15580	333.035	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			299.45580	265.035	14.91	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			421.42680	464.438	14.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			181.72680	156.438	14.38	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			415.65190	458.280	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			185.95190	160.280	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			409.93470	452.180	14.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			190.23470	164.180	14.42	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			606.37280	659.579	13.79	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			86.67280	71.579	13.79	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			535.23010	584.963	14.00	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			115.53010	96.963	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			501.75220	549.663	14.10	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			132.05220	111.663	14.10	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			682.84340	739.228	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			63.14340	51.228	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			643.96460	698.801	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			74.26460	60.801	13.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			621.25160	675.119	13.75	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			81.55160	67.119	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			945.13440	1,007.801	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			25.43440	19.801	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			767.12010	825.964	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			47.42010	37.964	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			724.53130	782.192	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			54.83130	44.192	13.61	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,056.62850	1,120.949	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			16.92850	12.948	13.84	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,037.84880	1,101.923	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			18.14880	13.923	13.82	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			963.50790	1,026.481	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			23.80790	18.481	13.78	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			202.15260	224.480	16.50	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			614.85260	568.380	16.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			16.38640	17.616	29.93	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,849.08640	3,781.516	29.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,260.39710	1,326.265	13.84	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			13.09710	10.165	13.84	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			936.10610	997.497	13.65	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			38.80610	31.397	13.65	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			571.09040	619.901	14.01	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			145.79040	125.701	14.01	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			332.39970	365.011	15.32	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			395.09970	358.711	15.32	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,023.52660	1,084.052	13.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			59.42660	50.352	13.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			233.74340	255.165	17.34	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			829.64340	781.465	17.34	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			34.05760	36.412	29.33	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,069.95760	4,002.712	29.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,339.13410	1,404.345	13.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			25.03410	20.645	13.81	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			44.67260	47.594	28.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,370.87260	4,303.693	28.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,409.60260	1,474.336	13.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			35.80260	30.436	13.80	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,099.62920	1,159.706	13.64	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			75.82920	65.806	13.64	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			250.69020	270.955	18.08	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,046.89020	997.055	18.08	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			433.35080	466.315	15.98	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			551.35080	514.015	15.98	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			512.82790	549.616	15.57	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			470.22790	436.616	15.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,103.51440	1,162.776	13.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			92.71440	81.476	13.59	11,732.56	144	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,677.39480	1,743.994	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			26.59480	22.694	14.11	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,639.50340	1,705.828	14.05	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			28.70340	24.528	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,288.32380	1,351.126	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			57.52380	49.826	13.46	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			129.18920	138.840	21.78	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,218.38920	2,157.540	21.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			112.12250	120.390	22.56	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,481.32250	2,419.090	22.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			265.67730	285.828	18.38	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,154.87730	1,104.528	18.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			218.97180	235.609	19.28	33,927.68	144	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,408.17180	1,354.309	19.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			152.15120	163.635	20.95	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,941.35120	1,882.335	20.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			350.31720	376.482	17.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			839.51720	795.182	17.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			272.87640	293.556	18.26	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,122.07640	1,072.256	18.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			271.05300	291.599	18.29	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,130.25300	1,080.299	18.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			535.19620	572.937	15.46	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			454.39620	421.637	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			495.75430	531.212	15.76	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			514.95430	479.912	15.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			405.02670	434.844	16.58	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			694.22670	653.544	16.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			793.86750	844.280	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			203.06750	182.980	13.96	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			591.69050	632.532	15.08	0.00	0	13,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			380.89050	351.232	15.08	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			556.21720	595.134	15.32	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			425.41720	393.834	15.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			868.39800	921.362	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			167.59800	150.062	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			847.32880	899.620	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			176.52880	158.320	13.85	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			806.14710	857.066	13.90	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			195.34710	175.767	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,032.11710	1,089.686	13.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			111.31710	98.386	13.66	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			882.61630	936.023	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			161.81630	144.723	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			875.49000	928.676	13.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			164.69000	147.376	13.82	0.00	0	40,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,270.39400	1,332.958	13.43	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			59.59400	51.658	13.43	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,127.84460	1,187.643	13.56	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			87.04460	76.343	13.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			61.98990	65.741	28.48	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,622.38990	4,555.341	28.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			984.46830	1,039.984	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			144.86830	129.584	13.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			266.03430	285.310	18.82	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			88.85880	78.300	13.49	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,296.43430	1,244.909	18.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			174.52660	187.115	20.84	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,934.92660	1,876.715	20.84	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,486.67730	1,551.284	13.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			47.07730	40.884	13.78	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,178.45880	1,238.700	13.49	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			363.79860	389.662	17.45	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			920.09860	875.062	17.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			279.97390	298.676	19.48	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,538.17390	1,484.976	19.48	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			79.88490	84.491	28.08	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,758.08490	4,690.791	28.08	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,557.33190	1,622.510	13.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			55.53190	48.810	13.67	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,251.93330	1,312.832	13.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			100.13330	89.132	13.42	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,317.02070	1,379.187	13.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			106.82070	95.587	13.25	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			288.26380	306.517	20.01	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,778.06380	1,722.917	20.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			81.39560	86.030	27.77	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,171.19560	5,102.430	27.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,622.58150	1,688.845	13.56	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			62.38150	55.245	13.56	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			662.65990	701.911	15.88	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			615.35990	580.411	15.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,250.42850	3,323.849	16.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.82850	5.949	16.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,200.81560	3,274.186	16.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.21560	6.286	16.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,151.22390	3,224.541	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,601.96510	3,538.032	26.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			157.39730	165.636	27.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,263.79730	4,197.736	27.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			212.11220	224.969	22.28	38,244.78	170	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,658.51220	2,597.069	22.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,782.52840	2,720.570	22.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			205.50690	217.756	22.85	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,811.90690	2,749.856	22.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			380.64460	404.083	18.87	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,427.04460	1,376.183	18.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			195.56510	205.932	26.26	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,476.63840	1,425.142	19.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			253.28190	268.820	21.15	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,229.68190	2,170.920	21.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			459.94040	488.065	17.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,116.34040	1,070.165	17.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			206.12840	218.470	22.72	39,542.98	181	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,154.93100	1,108.098	17.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			426.87300	453.076	18.23	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,233.27300	1,185.176	18.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			808.57850	854.773	14.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			414.97850	386.873	14.81	205,042.80	530	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			370.23840	393.042	19.03	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			499.62780	468.438	15.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			471.75590	500.556	17.71	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,078.15590	1,032.656	17.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			907.15270	957.654	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			313.55270	289.753	14.17	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			448.53100	475.998	17.97	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			362.56170	336.587	14.49	60,922.21	181	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			831.95440	879.208	14.65	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			388.35440	361.308	14.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,165.96630	1,224.485	13.53	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			172.36630	156.585	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			743.22780	786.338	15.28	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			240.17810	220.270	13.87	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			936.73040	988.264	14.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			293.13040	270.364	14.09	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,526.33280	1,591.723	13.36	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			82.73280	73.823	13.36	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			856.16170	904.487	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.62390	6.641	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,482.41050	1,547.242	13.31	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			88.81050	79.342	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,314.07300	1,376.224	13.21	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			120.47300	108.324	13.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,023.77810	1,078.170	13.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			292.99910	310.750	20.54	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,028.49910	1,971.450	20.54	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			81.64730	86.274	27.42	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,537.14730	5,466.973	27.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,682.34080	1,749.700	13.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			67.84080	60.400	13.46	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,383.70300	1,447.309	13.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			109.20300	98.009	13.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,375.18600	1,438.663	13.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			110.68600	99.363	13.06	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,176.01890	1,233.765	13.62	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			249.11890	229.665	13.62	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			276.78260	291.304	23.67	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,149.88260	3,087.204	23.67	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			805.52340	847.528	16.15	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			748.52340	712.128	16.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,044.54720	1,097.133	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			401.04720	375.133	14.29	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,002.33290	1,053.175	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			448.83290	421.175	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			997.79300	1,048.444	14.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,695.86810	7,620.685	27.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,659.23950	1,726.997	13.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			115.73950	104.997	13.08	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,126.19640	1,181.639	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			332.69640	309.639	13.95	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,469.54620	3,406.253	24.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,109.33240	1,164.202	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			345.83240	322.202	14.02	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			298.57680	312.038	27.26	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,205.07680	4,140.038	27.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			59.36810	62.685	27.26	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			454.29300	426.443	14.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			993.28270	1,043.742	14.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			459.78270	431.742	14.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			375.61840	395.668	21.03	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,372.11840	2,313.668	21.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			313.04620	328.253	24.71	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			769.92170	806.634	17.92	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,283.42170	1,238.534	17.92	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			767.32010	803.917	17.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,290.82010	1,245.817	17.94	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			764.73780	801.220	17.96	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,298.23780	1,253.120	17.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			778.01660	814.929	17.91	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,283.21660	1,238.429	17.91	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			775.40210	812.199	17.93	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,290.60210	1,245.699	17.93	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			772.80130	809.483	17.96	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,298.00130	1,252.983	17.96	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			968.59740	1,010.279	17.80	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,278.29740	1,235.279	17.80	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			965.67490	1,007.244	17.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,285.37490	1,242.244	17.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			962.77220	1,004.229	17.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,292.47220	1,249.229	17.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			976.58500	1,018.497	17.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,277.98500	1,234.997	17.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			973.65620	1,015.456	17.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,285.05620	1,241.956	17.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			970.74100	1,012.428	17.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,292.14100	1,248.928	17.84	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,356.11300	1,409.933	16.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			828.61300	794.833	16.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,352.49110	1,406.177	16.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			834.99110	801.077	16.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,348.88810	1,402.440	16.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			841.38810	807.340	16.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,158.65560	1,204.772	17.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,270.75560	1,229.172	17.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,155.48900	1,201.495	17.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,277.58900	1,235.895	17.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,152.34260	1,198.239	17.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,284.44260	1,242.639	17.72	0.00	0	0
Total \$ / R Option											411,888.76	1,648	1,566,467
Total \$ / R											428,884,033.86	36,965	2,949,904
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.08800		12.01970			338,464.00	28	763
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.28130		12.21080			0.00	0	98
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.46790		12.39360			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.67200		12.59350			0.00	0	27
Total \$ / R MAXI Future											338,464.00	28	888

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				76,712.00910	82,596.358	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				4,742.00910	3,796.358	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				75,853.38350	81,714.824	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				4,883.38350	3,914.824	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				77,573.96340	83,480.850	13.65	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				4,603.96340	3,680.850	13.65	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				74,069.46610	78,881.421	14.22	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				23,989.46610	21,751.421	14.22	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				75,221.78260	80,084.748	14.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				23,141.78260	20,954.748	14.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				74,643.54460	79,481.005	14.19	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				23,563.54460	21,351.005	14.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				87,614.23540	92,533.305	14.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				34,254.23540	31,743.305	14.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				88,633.85540	93,596.452	14.30	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				33,273.85540	30,806.452	14.30	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				88,122.11680	93,062.935	14.33	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				33,762.11680	31,272.935	14.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				66,289.87350	62,871.876	15.72	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				85,282.42060	89,697.482	15.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				66,932.42060	63,497.482	15.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				85,999.73630	90,448.746	15.69	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				65,649.73630	62,248.746	15.69	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				85,639.87350	90,071.876	15.72	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											338,464.00	28	888
£ / R	On	12/06/2015	Foreign Exchange Future			17.70790		17.70830			9,261,231.70	523	33,496
£ / R	On	14/09/2015	Foreign Exchange Future			17.98060		17.97930			0.00	0	910
£ / R	On	11/12/2015	Foreign Exchange Future			18.24960		18.24430			91,248.00	5	10
£ / R	On	14/03/2016	Foreign Exchange Future			18.54920		18.53940			0.00	0	0
Total £ / R Future											9,352,479.70	528	34,416
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			2,331.06260	2,330.039	18.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,265.48360	1,263.085	16.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			132.29820	129.513	16.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,273.99820	1,271.613	16.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			130.82870	128.058	16.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,282.52870	1,280.158	16.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			39.36260	37.939	18.83	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			862.67470	859.784	14.36	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			154.37470	151.884	14.36	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			133.78360	130.985	16.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			404.33020	402.511	16.53	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,385.03020	1,381.911	16.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			6,999.58330	7,000.871	22.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.28330	0.271	22.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			408.74570	406.927	16.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,369.44570	1,366.327	16.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			406.53100	404.712	16.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,377.23100	1,374.112	16.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			821.30540	821.943	15.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,080.35240	1,075.700	15.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,087.00540	1,082.343	15.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,076.85620	1,078.237	14.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			702.55620	698.637	14.84	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			828.01550	828.674	15.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,073.71550	1,069.074	15.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			824.65240	825.300	15.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			912.38520	915.018	16.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,572.98520	1,565.818	16.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			909.64990	912.270	16.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,580.24990	1,573.070	16.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			915.13190	917.777	16.72	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,565.73190	1,558.577	16.72	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											9,352,479.70	528	69,246
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10064		0.09996			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10240		0.10171			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10415		0.10342			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,002.40790	1,067.794	13.24	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			5.90790	4.094	13.24	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			236.06980	269.954	14.24	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			239.56980	206.254	14.24	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			37.93420	44.570	17.94	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,041.43420	980.870	17.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,208.56010	1,271.689	13.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			37.66010	31.788	13.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			491.96560	532.140	15.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			321.06560	292.240	15.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			193.19710	211.496	18.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,022.29710	971.596	18.11	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,407.63610	1,472.987	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			65.43610	57.587	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			697.23010	743.122	15.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			355.03010	327.722	15.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			348.66840	374.802	17.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,006.46840	959.402	17.85	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			12.83320		12.82090			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			12.85790		12.84540			12,562,168.30	977	154,046
€ / R	On	14/09/2015	Foreign Exchange Future			13.08250		13.06870			11,120,125.00	850	11,273
€ / R	On	11/12/2015	Foreign Exchange Future			13.30560		13.28840			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.55660		13.53590			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.07520		14.04730			0.00	0	0
Total € / R Future											23,682,293.30	1,827	176,594
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			24.63490	24.357	18.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,493.73490	1,481.157	18.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			24.28560	24.006	18.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,503.38560	1,490.806	18.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			23.94280	23.662	18.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,513.04280	1,500.462	18.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			20.80450	20.514	18.76	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,609.90450	1,597.314	18.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			10.92920	10.703	21.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,575.52920	2,562.804	21.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			11.51400	11.286	21.55	1,343.05	119	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,516.11400	2,503.386	21.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			11.09190	10.866	21.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,555.69190	2,542.966	21.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			10.99160	10.766	21.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,565.59160	2,552.866	21.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			107.58580	108.555	15.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			742.18580	730.655	15.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			70.96970	71.300	16.26	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			1,005.56970	993.400	16.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			380.73530	386.530	12.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			185.33530	178.630	12.77	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			121.22650	122.442	14.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			675.82650	664.542	14.89	79,080.55	119	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			41.51260	41.432	17.79	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,396.11260	1,383.532	17.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			656.05190	665.194	12.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			60.65190	57.294	12.17	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			550.87780	557.406	13.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			382.17780	374.906	13.55	46,488.39	124	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,276.84360	2,263.714	19.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			104.95530	105.618	19.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,286.25530	2,273.118	19.73	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			650.71690	658.349	13.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			282.01690	275.849	13.08	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			104.37180	105.028	19.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,295.67180	2,282.528	19.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			128.72810	129.688	18.84	16,081.34	124	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,960.02810	1,947.188	18.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			105.54360	106.214	19.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			16.23400	15.558	12.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			722.58290	731.500	13.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			484.18290	475.900	13.82	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			1,062.15520	1,050.348	16.08	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			173.43580	174.784	22.96	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,385.03580	3,369.184	22.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			266.90990	269.753	18.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,968.50990	1,954.153	18.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,354.63400	2,371.158	12.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			265.72820	268.555	18.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,977.32820	1,962.955	18.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			264.55440	267.365	18.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,986.15440	1,971.765	18.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			450.55520	455.948	16.08	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			630.57130	638.543	15.98	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			1,104.67130	1,091.943	15.98	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			635.86580	643.909	15.94	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			1,089.96580	1,077.309	15.94	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			633.21300	641.221	15.96	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			1,097.31300	1,084.621	15.96	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			824.73470	835.550	17.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,727.43470	1,710.350	17.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			822.42690	833.211	17.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,735.12690	1,718.011	17.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			827.05950	837.906	17.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,719.75950	1,702.706	17.59	0.00	0	0
Total € / R Option											142,993.32	486	147,358
Total € / R											23,825,286.62	2,313	323,952
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.25530		9.21810			0.00	0	15,315
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.35660		9.31820			0.00	0	1,256
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.46020		9.41920			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.57780		9.53390			0.00	0	0
Total AU\$ / R Future											0.00	0	16,571
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			600.56330	632.678	13.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			32.46330	27.378	13.44	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			331.40540	355.583	13.41	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	12/06/2015	Foreign Exchange Option	9.00	Put			113.30540	100.283	13.41	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			18.44260	20.387	16.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,050.34260	1,015.087	16.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			18.00720	19.905	16.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,059.90720	1,024.605	16.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			829.61710	864.681	13.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			11.51710	9.381	13.78	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			111.69470	122.416	14.40	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			393.59470	367.116	14.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			78.75960	86.617	14.85	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			510.65960	481.317	14.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			18.88850	20.881	16.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,040.78850	1,005.581	16.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			242.62840	262.516	13.48	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			174.52840	157.216	13.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,117.29530	1,085.220	16.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			94.29180	100.543	16.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,126.09180	1,093.943	16.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			93.10260	99.280	16.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,134.90260	1,102.680	16.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			95.49530	101.820	16.47	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,178.64060	2,218.745	16.02	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			9.44060	8.545	16.02	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,129.17790	2,169.228	15.79	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			9.97790	9.028	15.79	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,079.74770	2,119.740	15.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			10.54770	9.540	15.57	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			526.46700	549.745	13.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			482.56700	461.945	13.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			522.36620	545.506	13.80	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			488.46620	467.706	13.80	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			518.29800	541.299	13.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			494.39800	473.499	13.82	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,777
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.59910		9.52800			7,679,280.00	800	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.74120		9.66820			0.00	0	0
Total CAD/ R Future											7,679,280.00	800	4,071
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			545.71980	489.361	13.99	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			66.77500	82.145	13.91	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			528.77500	473.045	13.91	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			65.22870	80.281	13.95	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			537.22870	481.181	13.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			63.71980	78.461	13.99	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			340.19260	378.433	13.25	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			331.99260	297.233	13.25	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			348.86310	387.802	13.21	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			320.66310	286.602	13.21	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			344.34160	382.932	13.22	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			326.14160	291.732	13.22	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											7,679,280.00	800	4,071
CHF / R	On	12/06/2015	Foreign Exchange Future			12.36700		12.34870			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.61790		12.59690			0.00	0	1,539
Total CHF / R Future											0.00	0	8,997
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			592.69680	605.665	13.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			83.99680	78.665	13.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			585.15100	598.014	13.08	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			86.45100	81.014	13.08	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			577.65740	590.414	13.09	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			88.95740	83.415	13.09	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			413.84640	421.972	15.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			606.94640	594.072	15.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			410.61700	418.678	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			613.71700	600.778	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			407.41970	415.418	15.21	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			620.51970	607.518	15.21	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,997
CNH / R	On	12/06/2015	Foreign Exchange Future			1.93220		1.92160			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.94490		1.93490			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			964.80060	1,046.258	14.07	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			148.80060	124.258	14.07	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			889.69870	968.105	14.05	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			173.69870	146.105	14.05	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			817.55950	892.738	14.03	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			201.55950	170.738	14.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			543.74870	583.283	15.32	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,094.74870	1,034.283	15.32	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			513.15720	550.865	15.44	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,164.15720	1,101.865	15.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			484.24830	520.192	15.55	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,235.24830	1,171.192	15.55	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.72540		1.72400			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.75740		1.75560			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			294.13950	297.511	12.74	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			454.13950	443.511	12.74	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			258.76980	261.591	12.91	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			518.76980	507.591	12.91	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			227.18630	229.516	13.07	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			587.18630	575.516	13.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			711.52730	719.611	13.75	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			555.52730	545.611	13.75	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			663.30340	670.911	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			607.30340	596.911	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			621.24830	628.385	13.94	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			665.24830	654.385	13.94	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	12/06/2015	Foreign Exchange Future			0.12880		0.12780			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12830		0.12770			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12790		0.12720			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05850		0.05810			0.00	0	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05330		0.05300			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05130		0.05100			0.00	0	164,380
Total NGN / R Future											0.00	0	263,830
Total NGN / R											0.00	0	263,830
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.06370		1.06870			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.06520		1.07030			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06720		1.07220			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$											0.00	0	250
RAIN	On	12/06/2015	Foreign Exchange Future			20,921.27000		20,848.08000			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			4.53100		4.53080			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.49800		4.49830			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			4.68830	4.508	13.43	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			463.88830	463.508	13.43	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			4.37810	4.206	13.47	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			473.57810	473.206	13.47	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			4.14990	3.984	13.56	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			483.34990	482.984	13.56	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			98.42230	97.857	12.35	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			210.12230	209.857	12.35	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			105.19700	104.622	12.29	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			196.89700	196.622	12.29	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			101.76160	101.191	12.32	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			203.46160	203.191	12.32	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			1.61040		1.57280			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.56430		1.52870			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											469524662.10	38,500	1,905,106
Total Options											554882.09	2,134	1,749,861
Grand Total:											470,079,544.19	40,634	3,654,967