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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/04/2015 Foreign Exchange Future			12.10380		12.12300			0.00	0	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.10500		12.12470			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.10610		12.12630			121,061,000.00	10,000	11,000
\$ / R On 06/05/2015 Foreign Exchange Future			12.11550		12.13880			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.13190		12.15330			0.00	0	6,229
\$ / R On 15/05/2015 Foreign Exchange Future			12.13660		12.15750			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.14360		12.16370			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.14830		12.16790			0.00	0	1,462
\$ / R On 27/05/2015 Foreign Exchange Future			12.16440		12.18200			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.17840		12.19610			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.19050		12.20810			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.19650		12.21410			279,690,138.00	22,932	1,159,166
\$ / R On 26/06/2015 Foreign Exchange Future			12.22470		12.24230			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.23290		12.25050			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.24520		12.26270			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.25950		12.27710			0.00	0	1,698
\$ / R On 29/07/2015 Foreign Exchange Future			12.29280		12.31030			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.35450		12.37190			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.36300		12.38040			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.38430		12.40160			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.39280		12.41010			9,083,922.40	733	80,802

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.42260		12.43990			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.42680		12.44410			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.48670		12.50390			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.54800		12.56510			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.57650		12.59350			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.58300		12.60000			37,749,000.00	3,000	71,632
\$ / R	On	21/12/2015	Foreign Exchange Future			12.60490		12.62190			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.72220		12.73960			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.78540		12.80340			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.79220		12.81020			0.00	0	3,973
\$ / R	On	09/06/2016	Foreign Exchange Future			12.98240		13.00050			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.99080		13.00900			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.18970		13.20780			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.19820		13.21620			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.38020		13.39810			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.39070		13.40870			0.00	0	0
Total \$ / R Future											447,584,060.40	36,665	1,361,957
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,323.18070	1,303.923	26.75	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.18070	0.123	26.75	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			973.69810	954.280	22.52	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			0.69810	0.480	22.52	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			187.08070	166.203	15.97	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			64.08070	62.403	15.97	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.06880	0.068	47.27	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,027.06880	3,046.268	47.27	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			32.52430	24.929	18.78	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			377.82430	389.929	18.78	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			170.28550	151.594	16.06	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			93.98550	95.494	16.06	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			354.04750	333.083	16.63	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			27.74750	26.983	16.63	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			500.00690	477.554	15.91	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			21.20690	22.054	15.91	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			39.97810	33.536	18.67	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			521.17810	538.036	18.67	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			397.98940	379.931	15.63	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			64.68940	68.031	15.63	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			393.05800	376.184	15.71	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			75.55800	79.584	15.71	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			237.96690	225.495	15.83	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			184.26690	191.895	15.83	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			303.46710	290.380	15.77	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			145.56710	152.080	15.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			2.90990	0.201	24.08	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,300.90990	3,315.801	24.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,039.39460	1,022.090	15.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			7.39460	7.690	15.28	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			401.84290	389.059	15.49	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			3.11960	2.979	15.55	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			119.84290	124.659	15.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			233.82110	225.066	16.19	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			261.82110	270.666	16.19	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,384.06480	1,366.368	16.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			2.06480	1.968	16.27	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,245.11960	1,227.379	15.55	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			411.72580	399.915	15.56	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			145.62580	151.515	15.56	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			228.13820	219.894	16.50	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			332.03820	341.494	16.50	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			416.65430	405.662	15.59	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			168.55430	175.162	15.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			51.16910	48.171	21.00	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,337.06910	1,351.671	21.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,488.57430	1,471.302	16.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			4.47430	4.802	16.31	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			53.82440	50.717	20.85	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,299.72440	1,314.217	20.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,468.80330	1,451.553	16.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			4.70330	5.053	16.23	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,419.42930	1,402.239	16.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			5.32930	5.739	16.03	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			97.32460	92.864	19.04	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			883.22460	896.364	19.04	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			72.89510	69.141	19.91	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,078.79510	1,092.641	19.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			70.14830	66.478	20.03	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,106.04830	1,119.978	20.03	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			197.28220	190.498	17.19	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			483.18220	493.998	17.19	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			180.85440	174.412	17.40	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			526.75440	537.912	17.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			163.40650	157.340	17.65	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			579.30650	590.840	17.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			303.45430	294.687	16.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			289.35430	298.187	16.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			263.20180	255.148	16.49	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			349.10180	358.648	16.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			227.96820	220.575	16.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			413.86820	424.075	16.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			394.74390	384.522	15.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			200.64390	208.022	15.78	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			383.69690	373.640	15.82	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			209.59690	217.140	15.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			336.79760	327.476	16.00	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			252.69760	260.976	16.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			531.41370	519.347	15.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			117.31370	122.847	15.34	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			524.60370	512.622	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			120.50370	126.122	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			406.02200	395.634	15.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			191.92200	199.134	15.74	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			640.09480	626.801	15.04	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			75.99480	80.301	15.04	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			545.19920	532.966	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			111.09920	116.466	15.30	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			538.27940	526.129	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			114.17940	119.629	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			779.92410	765.313	15.00	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			45.82410	48.813	15.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			762.73430	748.267	14.99	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			48.63430	51.767	14.99	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			678.92730	665.241	14.94	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			64.82730	68.741	14.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			894.69260	879.252	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			30.59260	32.752	15.06	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			849.96330	834.822	15.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			35.86330	38.322	15.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			805.95550	791.137	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			41.85550	44.637	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,146.06650	1,129.448	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			11.96650	12.948	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,126.98950	1,110.436	15.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			12.88950	13.936	15.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			940.07770	924.367	15.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			25.97770	27.867	15.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,242.48010	1,225.590	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			8.38010	9.090	15.30	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,222.92020	1,206.074	15.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			8.82020	9.574	15.22	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			255.21870	248.710	16.91	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			472.91870	484.009	16.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			18.04750	17.018	31.24	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,655.74750	3,672.318	31.24	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,450.97810	1,433.883	15.61	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			8.67810	9.183	15.61	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,114.29630	1,098.918	14.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			21.99630	24.218	14.91	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			711.13990	699.100	14.80	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			90.63990	96.200	14.80	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	06/07/2015	Foreign Exchange Option	12.13	Call			419.50020	411.578	15.82	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			286.80020	296.378	15.82	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			437.55140	429.756	15.81	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			300.45140	310.256	15.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,197.72140	1,183.029	14.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			37.42140	40.229	14.44	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			280.10590	275.226	17.47	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			679.80590	692.426	17.47	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			38.35580	36.522	30.11	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,878.05580	3,893.722	30.11	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,527.52630	1,511.500	15.07	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			17.22630	18.700	15.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			51.20650	49.566	29.38	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,179.30650	4,195.066	29.38	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,597.37320	1,581.303	14.73	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			25.47320	26.803	14.73	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,272.34790	1,259.127	14.31	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			50.44790	54.627	14.31	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			292.29000	288.001	18.10	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			890.39000	903.501	18.10	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			514.51370	508.723	16.11	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			434.11370	445.723	16.11	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			606.36990	600.118	15.71	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			364.76990	375.818	15.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,831.11810	1,815.193	14.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			21.01810	22.393	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,472.75760	1,458.321	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			42.65760	45.521	14.41	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			122.05480	119.216	22.43	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,291.95480	2,306.416	22.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			305.97280	301.994	18.34	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			995.87280	1,009.194	18.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,869.55030	1,853.513	15.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			19.45030	20.713	15.04	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			169.83330	166.614	20.86	0.00	0	112,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,759.73330	1,773.814	20.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			408.81040	404.265	17.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			698.71040	711.465	17.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			142.36750	139.364	21.67	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,032.26750	2,046.564	21.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			312.51460	308.499	18.25	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			972.41460	985.699	18.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			631.45080	625.156	15.60	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			351.35080	362.356	15.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			249.11110	245.408	19.20	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,239.01110	1,252.608	19.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			475.05900	470.070	16.63	0.00	0	33,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			564.95900	577.270	16.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			940.14290	930.416	14.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			150.04290	157.616	14.54	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			314.73230	310.707	18.22	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			964.63230	977.907	18.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			656.32980	649.804	15.46	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			326.22980	337.004	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,022.68600	1,011.998	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			122.58600	129.198	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			584.45510	578.584	15.87	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			404.35510	415.784	15.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			954.86220	944.958	14.53	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			144.76220	152.158	14.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,198.76310	1,186.294	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			78.66310	83.494	14.27	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			698.12480	691.196	15.24	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			288.02480	298.397	15.24	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,030.37910	1,019.606	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			120.27910	126.806	14.44	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,454.31260	1,439.979	14.38	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			44.21260	47.179	14.38	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			999.79320	989.365	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			129.69320	136.565	14.48	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,300.37950	1,287.045	14.17	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			60.27950	64.245	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,274.63810	1,261.510	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			64.53810	68.710	14.20	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,038.10300	1,027.244	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			118.00300	124.444	14.44	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			69.87340	64.470	28.62	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,429.97340	4,441.870	28.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,145.30340	1,134.304	14.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			105.40340	111.704	14.31	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			303.12380	299.358	18.74	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			64.09660	67.209	14.11	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,133.22380	1,146.758	18.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			194.49420	191.191	20.72	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,754.59420	1,768.591	20.72	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,675.31510	1,659.911	14.64	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			35.41510	37.311	14.64	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,353.99660	1,339.809	14.11	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			420.41280	416.165	17.43	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			776.31280	789.365	17.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			314.74550	311.323	19.37	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,370.84550	1,384.624	19.37	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			89.98320	87.492	28.43	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,566.08320	4,580.792	28.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,748.37010	1,733.845	14.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			44.47010	47.145	14.61	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,430.05310	1,417.306	14.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			76.15310	80.606	14.12	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,500.68780	1,487.903	14.04	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			85.58780	89.903	14.04	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			322.17310	319.083	19.91	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,607.07310	1,621.083	19.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			91.03490	88.929	28.03	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,975.93490	4,990.929	28.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,816.31390	1,801.738	14.44	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			51.21390	53.738	14.44	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			756.99120	751.939	15.86	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			503.49120	515.439	15.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,455.70310	3,439.015	17.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.70310	6.015	17.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,406.06180	3,389.386	17.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.06180	6.386	17.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,356.44200	3,339.779	17.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,396.01890	3,410.191	25.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			181.82630	178.752	28.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,081.82630	4,095.752	28.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			230.43350	227.964	22.09	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,470.43350	2,484.964	22.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,589.34950	2,603.900	22.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			216.91190	214.470	22.46	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,616.91190	2,631.470	22.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			427.53550	424.429	18.77	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,267.53550	1,281.429	18.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			196.01890	193.191	25.59	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,315.19630	1,329.139	18.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			278.86750	276.272	21.00	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,048.86750	2,063.272	21.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			520.81440	517.272	17.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			970.81440	984.272	17.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			219.34950	216.900	22.39	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,007.47690	1,021.005	17.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			482.14100	478.789	18.16	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,082.14100	1,095.789	18.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			926.90830	920.637	14.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			326.90830	337.637	14.87	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			415.19630	412.138	18.92	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			400.87330	412.223	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			534.61760	531.003	17.65	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			934.61760	948.003	17.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,047.68270	1,039.924	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			247.68270	256.924	14.50	0.00	0	1,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			507.47690	504.005	17.90	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			284.41310	294.491	14.65	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			953.93110	947.425	14.72	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			303.93110	314.425	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,330.78630	1,319.769	13.89	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			130.78630	136.769	13.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			850.87330	845.223	15.31	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			186.24230	193.903	14.21	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,080.45620	1,072.280	14.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			230.45620	239.280	14.42	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,718.59250	1,704.772	14.22	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			68.59250	71.772	14.22	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			984.41310	977.491	14.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.44200	6.779	17.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,673.71710	1,660.151	14.17	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			73.71710	77.151	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,497.57530	1,485.167	13.97	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			97.57530	102.167	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,176.24230	1,166.903	14.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			324.26310	321.614	20.41	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,852.36310	1,866.714	20.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			95.36110	93.626	27.93	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,343.46110	5,358.726	27.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,878.42190	1,863.771	14.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			56.52190	58.871	14.28	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,573.54230	1,560.598	13.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			91.64230	95.698	13.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,564.80440	1,551.919	13.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			92.90440	97.019	13.94	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,336.22500	1,325.578	13.87	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			196.62500	203.378	13.87	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			284.52780	282.494	23.08	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,944.92780	2,960.294	23.08	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			904.05530	897.817	16.04	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			630.65530	642.417	16.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,129.96330	1,121.665	14.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			369.76330	379.465	14.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			317.46100	315.250	24.02	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,257.26100	3,273.050	24.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,186.97030	1,177.894	14.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			278.97760	286.969	14.18	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			309.58120	307.172	26.87	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,999.38120	4,014.972	26.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,856.40520	1,841.220	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			96.20520	99.020	13.65	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			374.22070	383.997	14.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			412.17080	409.554	20.89	0.00	0	1,204

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,191.97080	2,207.354	20.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,277.88760	1,267.646	14.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			267.68760	275.447	14.12	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,259.17760	1,249.169	14.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			326.77030	335.694	14.44	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,135.53840	1,127.161	14.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			365.33840	374.961	14.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			65.85310	65.295	27.44	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,485.65310	7,503.095	27.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,124.42070	1,116.197	14.68	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			855.34050	850.141	17.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,144.84050	1,157.741	17.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			852.36800	847.188	17.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,151.86800	1,164.788	17.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			849.41070	844.256	17.90	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,158.91070	1,171.856	17.90	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			858.09040	852.898	17.90	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,159.09040	1,172.098	17.90	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			864.04010	858.809	17.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,145.04010	1,158.009	17.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			861.06040	855.843	17.88	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,152.06040	1,165.043	17.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,066.11640	1,063.640	17.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,148.31640	1,163.940	17.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,062.93060	1,060.373	17.83	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,155.13060	1,170.673	17.83	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,059.75950	1,057.127	17.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,161.95950	1,177.427	17.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,070.19830	1,065.602	17.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,163.99830	1,177.402	17.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,076.76540	1,072.133	17.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,150.56540	1,163.933	17.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,073.47450	1,068.860	17.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,157.27450	1,170.660	17.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,479.66560	1,477.449	16.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			721.56560	737.249	16.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,475.73420	1,473.559	16.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			727.63420	743.359	16.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,471.82990	1,469.689	16.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			733.72990	749.489	16.08	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,257.22230	1,253.654	17.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,158.52230	1,172.954	17.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,263.02460	1,259.503	17.63	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,144.32460	1,158.803	17.63	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,260.11600	1,256.571	17.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,151.41600	1,165.871	17.66	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	1,582,269
Total \$ / R										447,584,060.40	36,665	2,944,226
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			12.19650		12.21410			256,126.50	21	612
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.39280		12.41010			12,392.80	1	108
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.58300		12.60000			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.79220		12.81020			0.00	0	27
Total \$ / R MAXI Future										268,519.30	22	747
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			94,007.77440	92,436.667	15.08	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			2,597.77440	2,786.667	15.08	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			93,095.11970	91,529.210	15.08	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			2,685.11970	2,879.210	15.08	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			94,922.80710	93,346.603	15.09	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			2,512.80710	2,696.603	15.09	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			88,966.47420	88,056.469	14.60	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			16,956.47420	17,776.469	14.60	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			88,258.66660	87,357.716	14.61	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			17,248.66660	18,077.716	14.61	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			87,554.23100	86,662.350	14.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			17,544.23100	18,382.350	14.62	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			100,935.57920	100,209.808	14.59	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			26,935.57920	27,909.808	14.59	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			102,200.97300	101,458.408	14.56	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			26,200.97300	27,158.408	14.56	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			101,566.92410	100,832.587	14.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			26,566.92410	27,532.587	14.57	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			55,257.62320	56,392.165	15.63	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			95,861.55820	95,199.156	15.66	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			55,841.55820	56,979.156	15.66	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			96,696.78190	96,028.233	15.60	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			54,676.78190	55,808.233	15.60	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			96,277.62320	95,612.165	15.63	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										268,519.30	22	747
£ / R	On 12/06/2015	Foreign Exchange Future			18.20130		18.19900			8,299,792.80	456	26,914
£ / R	On 14/09/2015	Foreign Exchange Future			18.48310		18.47950			0.00	0	950
£ / R	On 11/12/2015	Foreign Exchange Future			18.75990		18.75510			0.00	0	19
£ / R	On 14/03/2016	Foreign Exchange Future			19.06980		19.06500			0.00	0	0
Total £ / R Future										8,299,792.80	456	27,883
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,850.92390	1,845.264	17.79	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	12/06/2015	Foreign Exchange Option	18.84	Put			847.14090	840.582	16.18	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			203.81460	199.559	16.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			854.81460	848.259	16.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			201.51310	197.259	16.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			862.51310	855.959	16.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			49.92390	46.564	17.79	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,256.73940	1,256.995	15.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			57.73940	55.695	15.04	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			206.14090	201.882	16.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			525.19580	523.862	15.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,005.69580	1,000.762	15.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,499.61180	7,503.198	23.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.11180	0.098	23.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			531.26900	529.944	15.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			991.76900	986.844	15.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			528.22080	526.894	15.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			998.72080	993.794	15.61	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,007.15650	1,008.326	14.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			756.52190	752.914	14.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			762.05650	758.426	14.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,334.09340	1,336.462	13.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			448.99340	446.562	13.95	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,016.10670	1,017.317	14.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			751.00670	747.417	14.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,011.62190	1,012.814	14.74	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,051.06660	1,052.009	15.43	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,186.06660	1,182.209	15.43	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,047.66850	1,048.596	15.45	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,192.66850	1,188.796	15.45	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,054.47180	1,055.437	15.42	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,179.47180	1,175.637	15.42	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											8,299,792.80	456	62,713
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10207		0.10244			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10387		0.10423			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10566		0.10604			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,247.58020	1,211.080	15.80	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			3.98020	3.580	15.80	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			359.94740	331.576	13.93	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			116.34740	124.076	13.93	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			53.41620	45.374	17.54	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			809.81620	837.874	17.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,438.66870	1,406.572	14.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			15.46870	19.472	14.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			625.97050	605.929	14.84	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			202.77050	218.829	14.84	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			237.37630	228.768	17.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			814.17630	841.668	17.56	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,641.71260	1,609.289	14.51	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			38.11260	43.289	14.51	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			847.60820	827.741	15.05	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			244.00820	261.742	15.05	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			417.24790	407.820	17.44	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			813.64790	841.820	17.44	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	30/04/2015	Foreign Exchange Future			13.06420		13.09910			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.08030		13.11560			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.10610		13.14150			6,933,126.90	529	154,198
€ / R	On	14/09/2015	Foreign Exchange Future			13.33710		13.37240			0.00	0	11,173
€ / R	On	11/12/2015	Foreign Exchange Future			13.56700		13.60180			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.82740		13.86280			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.35380		14.38770			0.00	0	0
Total € / R Future											6,933,126.90	529	176,646
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			319.15280	286.400	14.60	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			30.05280	32.200	14.60	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			31.54710	27.130	18.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,205.94710	1,236.830	18.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			31.06470	26.699	18.21	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,215.46470	1,246.399	18.21	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			30.59040	26.278	18.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,224.99040	1,255.978	18.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			26.25200	22.429	18.64	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,320.65200	1,352.129	18.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			12.94450	11.005	21.43	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,221.44450	2,254.905	21.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			12.37550	10.515	21.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,260.87550	2,294.415	21.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			165.11660	151.254	15.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			503.61660	525.154	15.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			103.29700	92.947	16.04	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			741.79700	766.847	16.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			12.10270	10.281	21.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,280.60270	2,314.181	21.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			187.12620	172.250	14.85	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	12/06/2015	Foreign Exchange Option	13.40	Put			445.62620	466.150	14.85	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			56.39820	49.709	17.56	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,114.89820	1,143.609	17.56	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			12.23830	10.397	21.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,270.73830	2,304.297	21.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			915.06640	882.858	13.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			23.56640	26.758	13.37	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			575.79200	548.926	13.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			84.29200	92.826	13.39	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			718.87800	694.480	13.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			246.47800	257.380	13.36	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,995.54060	2,022.361	19.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			127.16210	118.720	19.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,004.76210	2,031.620	19.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			842.91420	816.537	12.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			170.51420	179.437	12.91	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			126.39020	117.984	19.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,013.99020	2,040.884	19.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			158.73540	148.844	18.37	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,686.33540	1,711.744	18.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			127.94060	119.461	19.22	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			335.19520	349.657	13.45	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,075.04070	3,105.602	21.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			313.94940	303.823	18.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,702.14940	1,726.823	18.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,662.76210	2,628.683	13.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			10.96210	11.683	13.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			886.99520	866.657	13.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,710.64890	1,735.361	18.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			310.95840	300.909	18.23	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,719.15840	1,743.909	18.23	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			545.17290	530.176	15.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			843.37290	863.176	15.60	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			176.84070	172.602	21.85	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			312.44890	302.361	18.21	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			750.85330	735.879	15.50	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			878.05330	898.479	15.50	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			747.60440	732.667	15.52	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			884.80440	905.267	15.52	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			744.36960	729.470	15.55	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			891.56960	912.070	15.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			938.96480	925.395	17.28	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,501.26480	1,521.595	17.28	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			936.25400	922.702	17.30	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,508.55400	1,528.902	17.30	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			941.69430	928.093	17.27	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,493.99430	1,514.293	17.27	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 € / R Option											0.00	0	147,358
Total € / R											6,933,126.90	529	324,004
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.41610		9.40680			0.00	0	15,065
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.51970		9.51000			0.00	0	1,290
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.62470		9.61480			0.00	0	30
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.74530		9.73510			0.00	0	0
Total AU\$ / R Future											0.00	0	16,385
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			462.60090	469.673	14.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			55.80090	53.573	14.06	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			24.90820	23.969	16.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			878.10820	867.869	16.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,012.16020	1,021.253	15.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			5.36020	5.153	15.57	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			771.29280	779.993	14.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			14.49280	13.893	14.74	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			116.91470	117.553	14.95	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			360.11470	351.453	14.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			26.25400	25.314	16.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			859.45400	849.214	16.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			25.57240	24.633	16.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			868.77240	858.533	16.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			352.70490	358.319	14.12	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			95.90490	92.219	14.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			165.61380	167.447	14.52	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			258.81380	251.347	14.52	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			958.40120	950.913	16.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			116.96700	119.134	16.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			966.96700	959.434	16.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			119.85280	122.113	16.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			949.85280	942.413	16.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			118.40120	120.613	16.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,372.24890	2,382.319	16.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			7.44890	7.619	16.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,322.67820	2,332.748	16.74	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			7.87820	8.048	16.74	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,273.13340	2,283.202	16.52	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			8.33340	8.502	16.52	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			619.27860	625.404	13.56	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			384.17860	380.104	13.56	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			614.51990	620.611	13.58	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			389.41990	385.311	13.58	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			624.06910	630.232	13.54	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			378.96910	374.932	13.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,591
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.93290		10.00790			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.07950		10.15540			0.00	0	0
Total CAD/ R Future											0.00	0	4,071
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			208.99650	248.793	13.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			216.20180	179.460	13.79	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			198.30180	236.560	13.79	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			211.30550	175.540	13.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			203.40550	242.640	13.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			206.89650	171.693	13.85	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			637.28290	584.795	13.10	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			131.88290	155.295	13.10	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			630.44140	578.267	13.12	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			135.04140	158.767	13.12	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			644.50210	591.372	13.09	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			129.10210	151.872	13.09	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	4,071
CHF / R	On	12/06/2015	Foreign Exchange Future			12.80370		12.82410			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.06690		13.08750			0.00	0	1,572
Total CHF / R Future											0.00	0	9,030
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,010.32090	991.142	15.12	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			26.22090	27.442	15.12	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,000.83560	981.702	15.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			26.73560	28.002	15.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			991.36040	972.273	15.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			27.26040	28.573	15.03	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			645.75320	632.974	14.78	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			348.25320	356.074	14.78	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			640.59760	627.888	14.80	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			353.09760	360.988	14.80	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			635.47450	622.833	14.82	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			357.97450	365.933	14.82	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,030
CNH / R	On	12/06/2015	Foreign Exchange Future			1.95830		1.95960			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			1.97380		1.97510			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,267.54270	1,256.283	14.98	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			71.54270	73.283	14.98	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,181.74870	1,170.763	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			85.74870	87.763	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,099.01260	1,088.349	14.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			103.01260	105.349	14.93	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			697.09810	695.048	15.47	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			846.09810	857.048	15.47	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			658.49230	656.513	15.58	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			907.49230	918.513	15.58	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			621.84880	619.920	15.68	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			970.84880	981.920	15.68	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			1.75970		1.76390			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.79350		1.79770			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			490.58860	460.819	13.42	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			251.58860	263.819	13.42	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			432.73130	404.674	13.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			293.73130	307.674	13.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			384.23680	357.951	13.57	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			345.23680	360.951	13.57	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			372.13980	388.496	13.90	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			889.99930	865.354	13.96	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			412.99930	430.354	13.96	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			833.47860	809.826	14.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			456.47860	474.826	14.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			949.13980	923.496	13.90	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		0.12880			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12830		0.12860			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12800		0.12730			0.00	0	1,870
Total KES / R Future											0.00	0	1,880

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total KES / R								0.00	0	1,880
NGN / R On 12/06/2015 Foreign Exchange Future			0.06010		0.06020			0.00	0	50,100
NGN / R On 14/09/2015 Foreign Exchange Future			0.05800		0.05840			0.00	0	0
NGN / R On 11/12/2015 Foreign Exchange Future			0.05640		0.05690			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 Foreign Exchange Future			9.34400		9.31560			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			9.41090		9.38160			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			9.48010		9.45070			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Put			67.29170	60.253	10.72	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Call			287.04080	308.895	10.71	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			61.44080	54.896	10.71	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			279.91890	301.529	10.71	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			64.31890	57.529	10.71	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			272.89170	294.253	10.72	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Put			156.22160	148.417	11.84	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Call			431.76140	453.028	11.86	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Put			160.16140	152.128	11.86	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Call			443.93950	465.664	11.83	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Put			152.33950	144.764	11.83	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Call			437.82160	459.317	11.84	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			561.04050	581.365	12.37	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			220.34050	211.265	12.37	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			572.53760	593.149	12.33	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			211.83760	203.049	12.33	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			566.76530	587.234	12.35	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			216.06530	207.134	12.35	0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	500
QUANTO €On 12/06/2015 Foreign Exchange Future			1.07460		1.07590			0.00	0	210
QUANTO €On 14/09/2015 Foreign Exchange Future			1.07620		1.07750			0.00	0	50
QUANTO €On 11/12/2015 Foreign Exchange Future			1.07820		1.07950			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	260
Total QUANTO € / \$								0.00	0	260
RAIN On 12/06/2015 Foreign Exchange Future			21,259.14000		21,296.55000			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			4.48430		4.45230			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.44290		4.41250			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			4.34960	4.728	16.21	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			542.04960	510.428	16.21	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			4.16780	4.534	16.33	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			551.86780	520.234	16.33	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			3.99540	4.349	16.44	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			561.69540	530.049	16.44	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			76.74800	87.061	13.72	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			274.24800	254.161	13.72	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			82.14940	93.173	13.68	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			259.64940	240.273	13.68	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			79.29760	90.073	13.70	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			266.79760	247.173	13.70	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			1.61960		1.60080			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.57180		1.55470			0.00	0	0
Total ZMW / R Future								0.00	0	16
Total ZMW / R								0.00	0	16
Total Futures								463,085,499.40	37,672	1,776,011
Total Options								0.00	0	1,765,663
Grand Total:								463,085,499.40	37,672	3,541,674