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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/05/2015 Foreign Exchange Future			12.03290		11.96480			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			12.03690		11.96880			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.04280		11.97470			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.04680		11.97870			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			12.05880		11.99060			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.06080		11.99260			0.00	0	4,610
\$ / R On 03/06/2015 Foreign Exchange Future			12.07480		12.00650			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.07680		12.00850			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.08680		12.01840			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.09280		12.02440			1,019,834,195.20	84,334	984,441
\$ / R On 26/06/2015 Foreign Exchange Future			12.12120		12.05230			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.12930		12.06030			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.14140		12.07230			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.15560		12.08640			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			12.18820		12.11880			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.24890		12.17890			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.25740		12.18730			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.27870		12.20840			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.28730		12.21680			220,950,228.60	17,982	176,093
\$ / R On 28/09/2015 Foreign Exchange Future			12.31710		12.24630			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.32140		12.25050			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			12.38110		12.30940			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.44130		12.36910			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.46940		12.39710			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.47580		12.40360			82,901,691.00	6,645	85,184
\$ / R	On	21/12/2015	Foreign Exchange Future			12.49750		12.42510			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.61220		12.53950			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.67560		12.60200			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.68240		12.60860			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.87440		12.79920			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.88280		12.80760			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.07890		13.00690			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.08730		13.01530			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.26680		13.19760			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.27720		13.20820			0.00	0	0
Total \$ / R Future											1,323,686,114.80	108,961	1,285,282
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			201.01550	251.677	18.90	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			56.21550	38.777	18.90	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			201.15170	248.688	17.96	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			72.35170	51.789	17.96	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			89.05530	111.566	17.06	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			224.35530	178.766	17.06	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			105.22870	131.159	16.73	0.00	0	10,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			190.52870	148.359	16.73	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			136.36700	170.975	16.77	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			167.66700	134.175	16.77	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			66.36840	82.547	17.79	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			435.76840	383.747	17.79	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			190.63640	231.393	16.25	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			160.03640	132.593	16.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,194.30010	1,262.358	19.86	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			1.70010	1.558	19.86	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,055.49260	1,123.437	19.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			2.89260	2.637	19.09	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			849.04520	916.508	17.88	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,487.93730	3,419.768	36.39	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			6.44520	5.708	17.88	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			228.88050	273.587	16.27	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			136.28050	112.787	16.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			104.14300	127.941	17.07	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			321.54300	277.142	17.07	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.53730	0.568	36.39	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			109.07840	132.218	17.19	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			402.57840	357.418	17.19	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			244.84780	289.428	16.06	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			168.34780	144.628	16.06	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	04/06/2015	Foreign Exchange Option	11.60	Call			466.61400	526.112	15.71	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			58.11400	49.312	15.71	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			81.28880	99.002	17.79	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			522.78880	472.202	17.79	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			256.56720	299.264	15.97	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			198.16720	172.464	15.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			2.68670	2.574	16.93	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			2.84550	2.728	16.83	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,227.68690	1,295.954	16.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			3.28690	3.154	16.58	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			27.23620	30.988	20.90	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,252.83620	1,188.188	20.90	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,297.08670	1,365.374	16.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,454.98990	1,389.106	21.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			18.20880	20.528	21.93	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,493.80880	1,427.728	21.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			78.03790	91.539	18.25	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			683.63790	628.739	18.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,277.24550	1,345.528	16.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,016.64560	954.422	19.81	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			28.62820	32.558	20.77	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,224.22820	1,159.758	20.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			99.53990	116.964	17.77	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			575.13990	524.164	17.77	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			19.38990	21.906	21.77	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			624.43850	571.672	17.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			82.35220	96.876	18.14	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			657.95220	604.077	18.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			174.95650	203.648	16.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			350.55650	310.848	16.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			41.04560	47.222	19.81	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			420.80030	376.916	17.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			120.28220	141.036	17.40	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			495.88220	448.236	17.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			234.33530	272.314	16.21	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			249.93530	219.514	16.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			88.83850	104.472	17.99	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			304.63260	268.066	16.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			191.86360	222.783	16.49	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			317.46360	279.983	16.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			356.11690	404.986	15.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			141.71690	122.186	15.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			145.20030	169.716	17.04	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			227.30460	200.060	16.15	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			242.88700	282.454	16.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			238.48700	209.654	16.18	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			374.84460	424.863	15.80	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	12/06/2015	Foreign Exchange Option	11.78	Put			130.44460	112.063	15.80	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			199.03260	230.866	16.41	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			134.13390	115.373	15.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			362.29170	411.547	15.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			137.89170	118.747	15.83	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			577.32010	636.519	15.36	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			52.92010	43.719	15.36	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			251.70460	292.860	16.15	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			75.14890	63.035	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			462.85250	517.520	15.60	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			88.45250	74.720	15.60	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			660.36150	723.938	15.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			35.96150	31.138	15.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			368.53390	418.173	15.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			43.82820	36.985	15.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			593.52970	653.712	15.38	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			49.12970	40.912	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			936.23280	1,002.788	15.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			11.83280	9.988	15.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			499.54890	555.835	15.52	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			25.29850	21.746	15.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			704.63350	768.886	15.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			30.23350	26.086	15.54	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,051.63400	1,118.823	15.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			7.23400	6.023	15.99	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			618.22820	679.785	15.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,032.26700	1,099.366	15.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			7.86700	6.566	15.96	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			955.32180	1,021.999	15.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			10.92180	9.200	15.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			749.69850	814.546	15.60	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			7.99740	7.286	16.27	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			927.99450	993.603	15.63	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			25.69450	22.403	15.63	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			153.53480	175.258	17.43	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			561.23480	514.058	17.43	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			6.90200	7.973	32.98	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,834.60200	3,766.773	32.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,260.29740	1,328.486	16.27	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			543.80330	597.900	15.38	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			113.50330	98.600	15.38	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			288.73980	324.173	16.23	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			346.43980	312.773	16.23	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			205.46990	231.342	17.01	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			513.16990	469.942	17.01	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			309.10560	344.708	16.23	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			362.70560	329.108	16.23	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	12.71	Call			193.65280	214.166	17.96	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			784.85280	735.966	17.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			23.19610	24.611	31.44	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,054.39610	3,986.411	31.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,340.10700	1,408.371	15.85	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			21.30700	20.171	15.85	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,019.44640	1,083.915	15.30	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			50.64640	45.715	15.30	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,099.68490	1,163.509	15.15	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			70.78490	64.609	15.15	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			216.24890	234.600	18.57	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,007.34890	955.700	18.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			35.14440	39.010	30.73	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,356.24440	4,290.110	30.73	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,414.27920	1,481.924	15.70	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			35.37920	33.024	15.70	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			400.81890	434.658	16.51	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			513.51890	477.258	16.51	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			485.12200	524.362	16.16	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			436.72200	405.662	16.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,131.48100	1,195.049	15.04	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			84.68100	77.749	15.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,106.55680	1,169.800	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			89.75680	82.500	15.05	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			878.34130	937.898	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			28.92640	26.925	16.11	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			30.95870	28.836	16.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,294.85530	1,361.631	15.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			58.05530	54.331	15.20	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			126.85990	135.385	21.49	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,910.05990	1,848.085	21.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,685.72640	1,754.225	16.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,189.50440	2,125.604	22.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			91.26230	96.452	23.20	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,454.46230	2,389.152	23.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			238.83080	257.203	18.71	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,092.03080	1,039.903	18.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,647.75870	1,716.136	16.02	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,116.77420	1,064.193	18.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			188.34660	202.259	19.71	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,371.54660	1,314.959	19.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			373.60270	403.121	17.03	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			656.80270	615.821	17.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			106.30440	112.904	22.38	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			800.89630	755.643	17.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			240.61430	259.141	18.68	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,083.81430	1,031.841	18.68	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	12.08	Call			531.88360	573.128	15.94	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			395.08360	365.828	15.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			233.57420	251.493	18.80	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			422.40560	392.001	16.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			467.11340	504.348	16.29	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			480.31340	447.048	16.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			785.50680	841.913	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			188.70680	174.613	15.05	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			317.69630	342.943	17.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			259.49340	236.836	15.28	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			570.07990	613.189	15.75	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			353.27990	325.889	15.75	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			863.52530	922.789	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			156.72530	145.489	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			509.20560	549.301	16.05	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			164.73800	153.055	15.05	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			798.45230	856.333	15.05	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			181.65230	169.033	15.05	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,033.18820	1,095.393	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			106.38820	98.093	15.05	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			676.29340	724.136	15.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			151.54130	140.598	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			870.91750	930.328	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			154.11750	143.028	15.05	1,430,280.00	10,000	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,276.77230	1,343.421	15.15	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			59.97230	56.121	15.15	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			841.53800	900.355	15.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			235.82180	252.471	19.21	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,259.52180	1,205.371	19.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			149.23470	158.741	21.31	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,902.93470	1,841.641	21.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			51.94270	54.859	29.86	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			139.53250	129.115	15.00	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,605.64270	4,537.759	29.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,496.43280	1,563.459	15.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			50.13280	46.359	15.54	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,185.42500	1,249.519	15.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			89.12500	82.419	15.00	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			985.83250	1,046.216	15.00	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			333.16700	357.599	17.84	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			882.66700	836.199	17.84	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			70.17430	73.569	29.23	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,740.77430	4,672.469	29.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,572.72590	1,641.013	15.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			63.32590	59.913	15.55	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,264.87810	1,327.039	14.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			105.47810	95.939	14.83	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	28/10/2015	Foreign Exchange Option	13.56	Call			253.97110	269.509	19.85	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,504.57110	1,448.409	19.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			265.90830	281.372	20.42	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,746.80830	1,690.072	20.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			72.88230	79.134	28.99	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,153.78230	5,087.834	28.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,642.31800	1,711.419	15.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			73.21800	70.119	15.45	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,334.79190	1,399.958	14.79	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			115.69190	108.658	14.79	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			645.85760	684.857	16.28	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			588.75760	555.457	16.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,263.74060	3,335.626	19.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			10.14060	9.826	19.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,214.36470	3,286.230	18.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			10.76470	10.430	18.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,165.02510	3,236.868	18.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,577.85980	3,506.362	26.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			145.66310	158.421	28.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,242.06310	4,182.621	28.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			194.34360	203.279	22.73	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,630.74360	2,567.479	22.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,755.27760	2,687.787	23.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			188.38620	191.461	23.13	957,304.50	5,000	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,784.78620	2,715.661	23.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			358.49570	378.813	19.21	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,394.89570	1,343.013	19.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			181.45980	182.162	26.74	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,444.56040	1,391.921	19.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			233.88480	245.794	21.57	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,200.28480	2,139.994	21.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			437.66410	463.549	18.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,084.06410	1,037.749	18.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			188.87760	193.587	23.05	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,122.63230	1,075.538	18.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			404.56730	428.173	18.57	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,200.96730	1,152.373	18.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			801.93860	847.535	15.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			398.33860	371.735	15.35	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			348.16040	367.721	19.37	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			478.65600	448.901	15.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			449.51560	476.199	18.04	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,045.91560	1,000.399	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			906.15480	962.716	15.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			302.55480	286.916	15.01	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			426.23230	451.338	18.30	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			348.77670	324.318	15.08	0.00	0	8,210

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			826.74780	873.414	15.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			373.14780	347.613	15.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,180.48360	1,241.148	14.73	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			176.88360	165.348	14.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			732.25600	774.701	15.76	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			237.30540	223.677	14.88	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			937.97830	995.086	14.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			284.37830	269.286	14.98	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,548.05240	1,617.095	15.16	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			94.45240	91.295	15.16	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			852.37670	900.118	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			11.42510	11.068	18.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,503.92300	1,572.829	15.07	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			100.32300	97.029	15.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,333.69840	1,399.071	14.72	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			130.09840	123.271	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,030.90540	1,089.477	14.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			78.11760	81.544	28.60	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,523.01760	5,454.044	28.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,407.34630	1,475.066	14.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			122.24630	117.566	14.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,398.78390	1,466.446	14.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			123.68390	118.946	14.74	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			273.51210	287.481	20.93	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,998.41210	1,939.981	20.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,706.46810	1,775.756	15.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			81.36810	78.256	15.34	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			264.30090	269.403	24.03	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,124.80090	3,057.203	24.03	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,191.45350	1,253.195	14.65	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			251.95350	240.995	14.65	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			793.53980	834.192	16.43	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			721.53980	688.592	16.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			341.58210	327.591	14.82	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			55.73550	57.696	27.95	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,677.13550	7,605.296	27.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,695.02600	1,766.857	14.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			136.42600	134.457	14.86	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,443.29270	3,368.857	24.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			289.49760	299.158	27.95	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,180.89760	4,116.758	27.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,138.70080	1,198.766	14.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			330.10080	316.366	14.78	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,120.18210	1,179.991	14.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			0.00000	447.552	15.25	351,775.79	786	786
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			0.00000	413.837	20.74	325,275.65	786	786
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			0.00000	2,041.437	20.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			360.94660	376.754	21.36	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,342.34660	2,284.354	21.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			301.89270	301.257	24.89	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			435.25160	412.666	15.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			999.04560	1,049.417	15.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			440.44560	417.017	15.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			994.26430	1,044.434	15.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			445.66430	422.033	15.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			0.00000	1,019.952	15.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,048.44810	1,107.219	14.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			389.84810	374.819	14.97	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,003.85160	1,055.066	15.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			753.00030	787.689	18.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,253.80030	1,213.289	18.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			750.38850	784.947	18.11	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,261.18850	1,220.547	18.11	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			755.62620	790.446	18.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,246.42620	1,206.046	18.07	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			763.95090	798.892	18.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,246.35090	1,206.092	18.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			761.30660	796.122	18.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,253.70660	1,213.322	18.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			758.68190	793.367	18.11	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,261.08190	1,220.567	18.11	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			959.48140	995.336	17.99	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,252.58140	1,216.436	17.99	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			956.52430	992.263	18.01	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,259.62430	1,223.363	18.01	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			962.44640	998.423	17.97	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,245.54640	1,209.523	17.97	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			970.70760	1,006.782	17.96	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,245.40760	1,209.482	17.96	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			967.73020	1,003.688	17.98	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,252.43020	1,216.388	17.98	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			964.76670	1,000.603	18.00	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,259.46670	1,223.303	18.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,358.39460	1,400.617	16.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			810.79460	783.817	16.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,354.64800	1,396.730	16.29	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			817.04800	789.930	16.29	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,362.16050	1,404.516	16.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			804.56050	777.716	16.23	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,159.65050	1,195.735	17.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,241.45050	1,208.535	17.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,156.42200	1,192.908	17.88	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,248.22200	1,215.708	17.88	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,153.21390	1,189.585	17.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,255.01390	1,222.385	17.89	0.00	0	0
Total \$ / R Option											3,064,635.94	16,572	1,561,877
Total \$ / R											1,326,750,750.74	125,533	2,847,159
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.09280		12.02440			2,200,889.60	182	673
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.28730		12.21680			1,081,282.40	88	158
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.47580		12.40360			0.00	0	10
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.68240		12.60860			0.00	0	27
Total \$ / R MAXI Future											3,282,172.00	270	868
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			75,879.91160	82,375.647	15.61	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,439.91160	2,095.647	15.61	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			74,969.85480	81,454.642	15.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,529.85480	2,174.642	15.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			74,062.68500	80,536.163	15.59	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,622.68500	2,256.163	15.59	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			74,147.64700	79,247.436	15.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			21,467.64700	19,517.436	15.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			73,534.87490	78,555.886	15.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			21,854.87490	19,825.886	15.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			72,926.15500	77,923.576	15.07	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			22,246.15500	20,193.576	15.07	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			87,348.26020	92,481.411	15.05	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			32,988.26020	30,901.411	15.05	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			88,423.66230	93,733.266	15.04	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			32,063.66230	30,153.266	15.04	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			87,884.08840	93,105.907	15.05	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			32,524.08840	30,525.907	15.05	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			85,198.10740	89,553.233	16.02	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			63,338.10740	60,313.233	16.02	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			84,811.15610	89,146.484	16.05	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			63,951.15610	60,906.484	16.05	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			84,426.18050	88,742.666	16.08	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			64,566.18050	61,502.666	16.08	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											3,282,172.00	270	868
£ / R	On	12/06/2015	Foreign Exchange Future			18.39190		18.34800			20,488,576.60	1,114	27,685
£ / R	On	14/09/2015	Foreign Exchange Future			18.67580		18.63010			0.00	0	1,231
£ / R	On	11/12/2015	Foreign Exchange Future			18.95380		18.90730			473,845.00	25	244
£ / R	On	14/03/2016	Foreign Exchange Future			19.26310		19.21590			0.00	0	20
Total £ / R Future											20,962,421.60	1,139	29,180

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	17.00	Call			1,371.89770	1,418.145	16.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			23.89770	26.245	16.57	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			161.69550	188.730	15.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			653.69550	636.830	15.89	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			159.23940	185.999	15.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			661.23940	644.099	15.90	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			156.81460	183.305	15.92	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			668.81460	651.405	15.92	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			23.51520	27.445	17.27	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,675.51520	1,635.545	17.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			526.47590	553.724	15.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			846.37590	827.924	15.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			523.14390	550.266	15.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			853.04390	834.466	15.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			975.84190	1,014.975	14.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.04440	0.043	23.74	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			345.74190	339.175	14.19	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			882.01240	919.711	14.34	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			411.91240	403.911	14.34	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			529.82940	557.205	15.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			839.72940	821.405	15.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,650.14440	7,695.843	23.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			474.20440	490.287	17.13	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,896.90440	1,866.486	17.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,048.85300	1,082.292	14.38	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			631.55300	618.492	14.38	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,043.96370	1,077.324	14.40	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			636.66370	623.524	14.40	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,039.10110	1,072.371	14.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			641.80110	628.571	14.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,398.83120	1,439.890	13.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			361.53120	356.090	13.77	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,068.94460	1,097.460	15.10	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,063.04460	1,044.360	15.10	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,076.39190	1,105.138	15.08	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,050.49190	1,032.038	15.08	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,072.62150	1,101.291	15.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,056.72150	1,038.191	15.09	0.00	0	0
Total £ / R Option											0.00	0	84,330
Total £ / R											20,962,421.60	1,139	113,510
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10128		0.10075			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10304		0.10249			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10480		0.10425			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 Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,076.36350	1,129.168	16.06	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			1.66350	1.568	16.06	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			193.00500	230.010	12.54	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			118.30500	102.410	12.54	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			10.07950	12.797	16.48	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			935.37950	885.197	16.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,271.66600	1,324.228	14.39	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			22.36600	20.328	14.39	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			485.43080	521.773	14.44	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			236.13080	217.873	14.44	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			161.76550	174.334	17.25	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			912.46550	870.434	17.25	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,488.02410	1,537.637	15.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			62.82410	57.737	15.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			731.17860	766.382	15.52	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			305.97860	286.482	15.52	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			347.40420	364.945	17.80	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			922.20420	885.045	17.80	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.60590		13.63490			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.63340		13.66280			133,143,784.40	9,766	157,562
€ / R	On	14/09/2015	Foreign Exchange Future			13.87220		13.90080			104,665,749.00	7,545	23,192
€ / R	On	11/12/2015	Foreign Exchange Future			14.10810		14.13690			0.00	0	10,480
€ / R	On	14/03/2016	Foreign Exchange Future			14.37510		14.40450			14,375,100.00	1,000	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.91890		14.95700			0.00	0	0
Total € / R Future											252,184,633.40	18,311	194,234
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			39.69660	39.534	16.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			694.79660	723.634	16.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			38.71590	38.554	16.67	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			703.81590	732.654	16.67	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			37.76040	37.657	16.72	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			712.86040	741.757	16.72	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			29.71680	29.818	17.14	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			804.81680	833.918	17.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,736.72310	1,766.040	20.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			306.66010	334.719	14.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			9.19500	9.112	20.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,756.39500	1,785.712	20.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			10.21810	10.134	19.93	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,697.41810	1,726.734	19.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			9.52310	9.440	20.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			620.06470	650.052	16.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			9.35730	9.274	20.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,746.55730	1,775.874	20.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			334.76670	327.392	14.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			151.96670	173.992	14.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			189.46010	188.119	14.83	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			2.78150	2.785	15.28	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,023.04310	995.618	14.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			10.24310	12.218	14.43	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			385.30050	375.635	14.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			122.50050	142.235	14.24	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			82.86470	83.452	16.08	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,415.58150	1,386.185	15.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			211.70280	211.606	17.18	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,210.90280	1,239.406	17.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,270.59260	1,250.350	13.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			69.79260	78.150	13.74	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,100.77960	1,082.830	13.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			99.97960	110.630	13.63	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			124.60370	136.879	13.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			163.27710	163.093	18.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,522.47710	1,550.893	18.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			165.56830	165.400	18.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,504.76830	1,533.200	18.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			164.41870	164.244	18.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,513.61870	1,542.044	18.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			995.40370	979.079	13.56	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			200.33580	199.637	20.30	0.00	0	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,563.43580	2,591.537	20.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,199.22900	3,171.665	16.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			12.32900	13.565	16.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			394.99070	395.067	17.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,268.09070	1,296.967	17.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,256.20750	1,242.484	13.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			169.30750	184.384	13.44	0.00	0	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			737.88100	735.479	14.51	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			500.98100	527.379	14.51	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			399.07290	399.152	16.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,252.17290	1,281.051	16.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			397.02670	397.100	16.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,260.12670	1,289.000	16.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			542.89660	570.807	14.30	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			952.96770	951.546	14.33	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			548.46770	576.446	14.33	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			948.56440	947.210	14.35	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			554.06440	582.110	14.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			957.39660	955.906	14.30	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,124.87400	1,118.699	16.21	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,107.87400	1,139.799	16.21	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,121.73490	1,115.267	16.22	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,114.73490	1,146.367	16.22	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,118.26260	1,111.843	16.24	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,121.26260	1,152.943	16.24	0.00	0	0
Total € / R Option											0.00	0	149,647
Total € / R											252,184,633.40	18,311	343,881
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.55750		9.62550			14,336,250.00	1,500	14,367
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.66280		9.73080			1,932,560.00	200	1,365
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.76780		9.83630			0.00	0	40
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.88650		9.95590			0.00	0	0
Total AU\$ / R Future											16,268,810.00	1,700	15,772
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.27750	0.365	14.89	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			976.73180	909.145	14.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			1.23180	1.645	14.05	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			633.91620	568.465	12.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			8.41620	10.965	12.78	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			633.42900	696.072	14.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			18.30780	13.110	14.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			642.80780	705.610	14.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			17.70810	12.665	14.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			652.20810	715.164	14.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,225.77750	1,157.865	14.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			17.85760	24.773	12.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			220.46500	176.333	12.21	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			94.96500	118.834	12.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			137.75040	108.776	12.51	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			162.25040	201.276	12.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			18.92900	13.572	14.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			493.35760	432.273	12.51	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			137.33500	121.721	15.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			746.53500	798.921	15.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			135.50720	120.083	15.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			754.70720	807.283	15.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			133.70710	118.467	15.38	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			762.90710	815.667	15.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,491.25100	2,423.329	16.81	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			4.95100	5.529	16.81	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,590.34530	2,522.323	17.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.04530	4.523	17.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,540.77690	2,472.802	16.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.47690	5.002	16.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			282.99690	310.674	13.30	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			740.37680	698.145	13.27	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			274.47680	301.645	13.27	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			734.62010	692.643	13.28	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			278.72010	306.143	13.28	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			728.89690	687.174	13.30	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											16,268,810.00	1,700	22,228
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.94480		10.04300			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.09180		10.19030			0.00	0	0
Total CAD/ R Future											0.00	0	3,936
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			194.27250	147.083	13.51	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			141.27250	192.283	13.51	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			188.88340	143.064	13.55	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			145.88340	198.264	13.55	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			183.59100	139.134	13.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			150.59100	204.334	13.58	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			651.13450	578.293	12.77	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			100.83450	126.493	12.77	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			643.42480	571.365	12.78	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			103.12480	129.565	12.78	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			635.75710	564.487	12.79	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			105.45710	132.687	12.79	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	3,936
CHF / R	On	12/06/2015	Foreign Exchange Future			13.16470		13.17660			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.42930		13.44080			0.00	0	1,563
Total CHF / R Future											0.00	0	9,021
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,345.44030	1,333.585	18.21	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			8.84030	8.885	18.21	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,335.67770	1,323.833	18.18	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			9.07770	9.133	18.18	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,325.92130	1,313.967	18.10	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			9.32130	9.267	18.10	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			839.44470	833.591	14.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			188.64470	194.291	14.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			832.81130	826.908	14.19	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			192.01130	197.608	14.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			826.23100	820.408	14.21	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			195.43100	201.108	14.21	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,021
CNH / R	On	12/06/2015	Foreign Exchange Future			1.94220		1.93370			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.95940		1.95100			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			842.72390	918.062	15.57	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			105.72390	96.062	15.57	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,006.77970	1,085.614	15.64	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			69.77970	63.614	15.64	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			922.70270	1,000.059	15.57	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			85.70270	78.059	15.57	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			561.18440	600.461	15.82	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			951.18440	906.461	15.82	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			527.95080	565.221	15.94	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,017.95080	971.221	15.94	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			496.59820	531.918	16.05	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,086.59820	1,037.918	16.05	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			1.82850		1.83230			252,333.00	138	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.86300		1.86680			0.00	0	0
Total DKK / R Future											252,333.00	138	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			968.60290	949.676	15.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			45.60290	64.676	15.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			879.36910	865.115	15.02	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			56.36910	80.115	15.02	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			795.83320	785.504	15.05	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			72.83320	100.504	15.05	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			147.09260	158.494	13.45	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,333.72390	1,308.247	13.38	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			165.72390	178.247	13.38	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,256.24440	1,232.150	13.38	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			188.24440	202.150	13.38	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,415.09260	1,388.494	13.45	0.00	0	0
Total DKK / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total DKK / R								252,333.00	138	0
KES / R On 12/06/2015			0.12590		0.12560			0.00	0	10
KES / R On 14/09/2015			0.12500		0.12510			0.00	0	0
KES / R On 11/12/2015			0.12470		0.12470			0.00	0	1,870
Total KES / R Future								0.00	0	1,880
Total KES / R								0.00	0	1,880
NGN / R On 12/06/2015			0.06020		0.05980			0.00	0	50,100
NGN / R On 14/09/2015			0.05760		0.05710			0.00	0	0
NGN / R On 11/12/2015			0.05620		0.05570			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			8.96440		9.02680			0.00	0	0
NZ\$ / R On 14/09/2015			9.02980		9.09220			0.00	0	500
NZ\$ / R On 11/12/2015			9.09920		9.16140			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015	9.09	Call			97.62430	80.749	11.88	0.00	0	0
NZ\$ / R On 12/06/2015	9.09	Put			160.82430	206.349	11.88	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Call			94.01310	77.719	11.91	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Put			167.21310	213.318	11.91	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Call			90.51760	74.786	11.95	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Put			173.71760	220.386	11.95	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Call			260.02990	233.243	12.16	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Put			257.82990	293.443	12.16	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Call			255.32190	229.498	12.19	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Put			263.12190	299.698	12.19	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Call			251.25110	225.809	12.23	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Put			269.05110	306.009	12.23	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Call			390.23870	361.119	13.06	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Put			338.83870	371.919	13.06	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Call			399.67760	369.522	13.02	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Put			328.27760	360.322	13.02	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Call			394.93710	365.105	13.03	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Put			333.53710	365.905	13.03	0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	500
QUANTO €On 12/06/2015			1.12740		1.13630			1,553,557.20	1,378	759
QUANTO €On 14/09/2015			1.12900		1.13780			0.00	0	24,550
QUANTO €On 11/12/2015			1.13080		1.13970			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future											1,553,557.20	1,378	25,309
Total QUANTO € / \$											1,553,557.20	1,378	25,309
RAIN	On	12/06/2015	Foreign Exchange Future			21,499.19000		21,455.84000			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			4.46030		4.41520			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.41580		4.36890			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			1.00920	1.427	16.69	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			575.80920	531.127	16.69	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.95300	1.345	16.80	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			585.75300	541.045	16.80	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.90040	1.268	16.91	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			595.70040	550.968	16.91	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			54.93090	64.603	13.12	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			296.03090	258.803	13.12	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			59.00570	69.674	13.05	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			280.10570	243.874	13.05	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			56.93200	66.968	13.07	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			288.03200	251.168	13.07	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			1.61990		1.61780			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.57590		1.57300			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											1618190042.00	131,897	1,742,496
Total Options											3064635.94	16,572	1,802,310
Grand Total:											1,621,254,677.94	148,469	3,544,806