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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 07/04/2015 Foreign Exchange Future			11.82150		11.96840			0.00	0	0
\$ / R On 08/04/2015 Foreign Exchange Future			11.82520		11.96850			118,252,000.00	10,000	10,000
\$ / R On 09/04/2015 Foreign Exchange Future			11.82520		11.97020			0.00	0	15
\$ / R On 14/04/2015 Foreign Exchange Future			11.83300		11.97870			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.85960		12.00540			1,031,785.20	87	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			11.86150		12.00730			0.00	0	758
\$ / R On 06/05/2015 Foreign Exchange Future			11.87480		12.02070			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			11.88820		12.03440			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			11.89200		12.03830			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.91530		12.06190			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			11.92890		12.07570			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.94060		12.08750			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.94660		12.09360			738,335,719.80	61,803	1,182,881
\$ / R On 26/06/2015 Foreign Exchange Future			11.97450		12.12210			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.98250		12.13020			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			11.99450		12.14240			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.04150		12.19010			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.10100		12.25040			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.10920		12.25870			0.00	0	300
\$ / R On 10/09/2015 Foreign Exchange Future			12.12970		12.27950			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.13790		12.28780			101,594,223.00	8,370	93,272

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			12.16670		12.31700			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.17080		12.32110			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.22910		12.38040			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.28790		12.44010			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.31520		12.46780			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.32150		12.47420			14,416,155.00	1,170	68,257
\$ / R	On	21/12/2015	Foreign Exchange Future			12.34250		12.49550			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.45570		12.61020			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.51620		12.67120			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.52270		12.67780			6,386,577.00	510	3,773
\$ / R	On	09/06/2016	Foreign Exchange Future			12.70640		12.86170			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.71470		12.87000			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			12.91100		13.06620			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.91930		13.07460			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.09890		13.25410			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.10940		13.26450			0.00	0	0
Total \$ / R Future											980,016,460.00	81,940	1,389,717
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Call			88.53780	0.000	16.18	0.00	0	0
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Put			120.13780	178.500	16.18	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Call			214.73740	52.759	15.76	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Put			46.23740	27.559	15.76	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Call			49.35640	0.898	24.27	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Put			230.85640	325.698	24.27	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			42.62970	1.721	21.81	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			282.42970	386.521	21.81	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Call			59.71360	12.569	18.18	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Put			321.01360	419.569	18.18	0.00	0	500
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,207.42640	1,061.455	17.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			2.02640	1.855	17.18	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			862.26350	715.908	14.59	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			6.86350	6.308	14.59	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			199.68900	114.400	15.40	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			194.28900	254.800	15.40	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.44150	0.550	34.86	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,145.04150	3,290.950	34.86	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			72.98410	34.608	18.00	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			535.68410	643.108	18.00	0.00	0	500
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			435.23220	314.658	14.21	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			74.53220	99.858	14.21	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			69.95870	37.951	18.45	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			669.25870	783.151	18.45	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			357.59940	252.093	14.56	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			143.19940	183.893	14.56	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			354.44950	251.051	14.67	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			156.14950	199.051	14.67	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	15.48	Call			9.14750	7.032	31.65	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,427.24750	3,571.732	31.65	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			931.35840	791.410	13.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			19.45840	26.110	13.70	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			364.15450	266.607	14.73	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			8.37320	12.029	13.95	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			202.25450	251.307	14.73	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			229.81250	161.257	15.99	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			377.91250	455.957	15.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,266.85850	1,122.155	14.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			4.95850	6.855	14.11	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,130.27320	987.329	13.95	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			373.19030	278.740	14.85	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			227.49030	279.840	14.85	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			223.47450	159.917	16.28	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			447.77450	531.017	16.28	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			378.81000	286.568	14.96	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			251.31000	305.968	14.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,303.01600	1,158.626	13.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			9.41600	12.026	13.89	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			66.50140	45.614	20.76	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,432.90140	1,559.014	20.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,371.57230	1,226.101	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			7.97230	9.501	14.00	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			109.34630	76.926	19.01	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,015.74630	1,130.326	19.01	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			86.00450	59.764	19.88	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,212.40450	1,333.164	19.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,351.96040	1,206.578	13.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			8.36040	9.978	13.92	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			197.57210	142.768	17.01	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			603.97210	696.168	17.01	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			183.44790	131.858	17.23	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			649.84790	745.258	17.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			63.74500	43.675	20.90	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,470.14500	1,597.075	20.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			287.37760	214.398	15.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			393.77760	467.798	15.90	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			253.53410	187.045	16.27	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			459.93410	540.445	16.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			83.31430	57.728	19.99	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,239.71430	1,361.128	19.99	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			370.83600	281.868	15.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			277.23600	335.268	15.16	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			361.40310	274.273	15.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			287.80310	347.673	15.23	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			168.33210	120.601	17.52	0.00	0	9,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			704.73210	804.001	17.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			482.67140	379.050	14.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			179.07140	222.450	14.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			476.80330	373.803	14.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			183.20330	227.203	14.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			223.73910	163.315	16.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			530.13910	616.715	16.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			676.67200	556.117	13.96	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			83.07200	109.517	13.96	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			604.62120	489.612	14.18	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			111.02120	143.012	14.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			313.70170	235.952	15.64	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			350.10170	419.352	15.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			756.88090	628.199	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			63.28090	81.599	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			716.26880	591.476	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			72.66880	94.876	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			470.99010	368.613	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			187.39010	232.013	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,018.46460	880.087	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			24.86460	33.487	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			840.90390	707.264	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			47.30390	60.664	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			570.60720	458.503	14.30	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			127.00720	161.903	14.30	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,129.80710	989.274	13.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			16.20710	22.674	13.80	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,111.04560	970.840	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			17.44560	24.240	13.79	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			692.38280	570.095	13.91	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			78.78280	103.495	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,036.80570	898.036	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			23.20570	31.436	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			798.44560	666.247	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			54.84560	69.647	13.62	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			249.56570	187.925	16.78	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			587.46570	673.426	16.78	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			23.95270	15.805	29.95	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,781.85270	3,921.305	29.95	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,335.35630	1,191.092	13.70	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			13.25630	16.592	13.70	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,009.59620	873.209	13.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			37.49620	48.709	13.62	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			639.16270	526.668	14.17	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			138.96270	174.168	14.17	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			390.38300	307.630	15.55	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			377.98300	443.131	15.55	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	11.15	Call			1,096.67700	963.353	13.67	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			56.57700	71.853	13.67	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			276.90320	220.028	17.57	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			796.80320	888.528	17.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			43.67480	31.525	29.17	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,003.57480	4,140.025	29.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,415.65270	1,271.268	13.68	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			25.55270	29.768	13.68	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			58.05560	43.877	28.86	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,307.65560	4,442.877	28.86	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,485.70270	1,342.785	13.72	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			35.30270	41.785	13.72	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,172.36520	1,040.655	13.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			71.96520	89.655	13.71	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			289.72380	237.722	18.29	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,009.32380	1,106.722	18.29	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			487.10620	408.959	16.20	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			528.40620	599.759	16.20	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			569.20270	484.483	15.78	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			449.70270	514.783	15.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,201.33350	1,069.926	13.66	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			83.53350	102.025	13.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,176.86950	1,046.266	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			89.06950	108.366	13.68	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			954.41030	832.446	13.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			26.69940	31.756	14.12	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,716.56510	1,572.071	14.06	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			28.76510	34.171	14.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			56.69200	67.916	13.51	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			130.81040	107.937	22.73	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,423.01040	2,550.037	22.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			251.34370	208.638	19.46	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,363.54370	1,470.738	19.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,754.49940	1,609.655	14.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,889.00060	2,007.832	21.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			150.49980	124.066	21.95	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,162.69980	2,286.166	21.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			311.08440	259.512	18.45	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,083.28440	1,181.612	18.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,364.49200	1,225.816	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,091.27580	1,189.901	18.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			303.14670	252.756	18.57	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,115.34670	1,214.856	18.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			592.08170	505.765	15.66	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			434.28170	497.865	15.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			176.80060	145.732	21.12	0.00	0	135,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			493.06370	560.874	15.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			454.37790	383.557	16.78	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			666.57790	745.657	16.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			863.56570	750.216	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			195.76570	232.315	14.16	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			309.07580	257.801	18.48	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			363.00200	421.058	15.28	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			613.96050	525.546	15.52	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			406.16050	467.646	15.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			940.06050	818.748	13.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			162.26050	190.848	13.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			550.86370	468.774	15.96	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			170.98990	200.564	13.95	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			877.16540	761.882	14.10	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			189.36540	223.982	14.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,105.04590	976.958	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			107.24590	129.058	13.75	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			650.80200	558.958	15.28	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			156.61030	184.546	13.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			947.21870	825.579	13.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			159.41870	187.679	13.91	1,876,792.00	10,000	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,346.46740	1,208.940	13.52	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			58.66740	71.040	13.52	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			918.78990	798.464	13.95	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			73.46490	56.260	28.20	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,556.46490	4,689.560	28.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,056.72810	931.716	13.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			139.72810	165.015	13.81	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			301.37630	253.941	19.01	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			86.03820	104.396	13.62	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,254.37630	1,357.241	19.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			200.05820	167.017	20.99	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,883.05820	2,000.317	20.99	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,563.22180	1,420.693	13.72	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			46.22180	53.993	13.72	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,253.03820	1,121.096	13.62	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			407.47620	346.077	17.64	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			886.37620	975.277	17.64	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			312.97940	267.880	19.63	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,492.57940	1,598.780	19.63	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			92.31030	72.878	27.81	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,691.91030	4,823.778	27.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,636.59760	1,492.947	13.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			56.19760	63.847	13.68	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,325.44650	1,195.016	13.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			95.04650	115.916	13.54	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,395.19960	1,261.682	13.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			105.09960	123.782	13.42	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	25/11/2015	Foreign Exchange Option	13.85	Call			320.23450	278.312	20.20	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,730.13450	1,840.411	20.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			96.06250	78.250	27.80	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,105.96250	5,240.350	27.80	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,703.81080	1,559.112	13.59	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			63.71080	71.212	13.59	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			719.25560	637.888	16.15	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			591.45560	662.688	16.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,330.90880	3,179.247	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.70880	7.747	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,281.33450	3,129.676	16.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.13450	8.176	16.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,231.78600	3,080.128	16.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,538.38000	3,677.498	26.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			180.73260	152.373	27.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,206.53260	4,330.873	27.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			235.24660	211.020	22.64	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,601.04660	2,729.520	22.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,721.66490	2,856.807	23.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			225.11610	207.739	23.32	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,750.91610	2,886.239	23.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			418.71640	368.042	19.08	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,384.51640	1,486.542	19.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			212.58000	198.998	26.75	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,433.23120	1,536.626	19.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			280.52430	245.815	21.34	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,176.32430	2,294.315	21.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			504.22770	443.550	18.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,080.02770	1,172.050	18.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			225.86490	208.307	23.20	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,117.77190	1,211.189	18.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			468.66080	412.069	18.45	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,194.46080	1,290.569	18.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			871.95050	777.751	15.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			397.75050	456.251	15.10	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			407.43120	358.126	19.24	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			479.43960	544.066	15.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			516.74930	454.797	17.93	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,042.54930	1,133.297	17.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			977.05150	871.621	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			302.85150	350.121	14.47	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			491.97190	432.689	18.19	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			347.28450	401.549	14.79	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			896.30340	800.001	14.94	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			372.10340	428.501	14.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,241.04310	1,117.060	13.72	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			166.84310	195.560	13.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			803.63960	715.566	15.57	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			232.14240	267.209	14.03	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,007.36910	897.185	14.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			283.16910	325.685	14.32	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,607.46620	1,463.691	13.33	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			83.26620	92.191	13.33	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			921.48450	823.049	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.58600	8.628	16.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,563.44290	1,420.325	13.28	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			89.24290	98.825	13.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,391.08200	1,261.387	13.43	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			116.88200	139.887	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,096.34240	978.709	14.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			323.45310	284.392	20.74	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,977.95310	2,091.892	20.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			97.45860	80.390	27.58	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,471.95860	5,607.890	27.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,765.31630	1,619.384	13.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			69.81630	76.884	13.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,467.17710	1,328.356	13.23	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			111.67710	125.856	13.23	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,458.66940	1,320.725	13.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			113.16940	128.225	13.25	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,251.22620	1,134.789	13.89	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			241.02620	279.089	13.89	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			299.85230	278.543	24.09	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,089.65230	3,222.843	24.09	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			864.83740	785.944	16.48	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			723.63740	799.744	16.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,064.34080	969.199	14.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			436.54080	496.499	14.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			331.37030	316.798	25.16	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,403.57030	3,544.098	25.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,116.03020	1,013.508	14.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			334.05960	380.969	14.29	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			327.85880	284.327	27.14	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,150.05880	4,261.627	27.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,744.55180	1,600.186	13.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			116.75180	127.486	13.11	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			441.84850	502.229	14.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			410.83770	369.847	21.29	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,323.03770	2,437.147	21.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,198.98020	1,089.909	14.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			321.18020	367.209	14.22	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,181.85960	1,073.669	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			388.23020	440.808	14.61	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,069.37260	973.498	14.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			431.57260	490.798	14.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			68.60730	55.597	27.14	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,620.80730	7,762.897	27.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,059.64850	964.929	14.97	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			823.18620	755.976	18.20	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,251.48620	1,339.576	18.20	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			820.45490	753.466	18.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,258.75490	1,347.066	18.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			817.74340	750.970	18.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,266.04340	1,354.570	18.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			825.80360	758.887	18.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,265.80360	1,354.187	18.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			831.27150	763.920	18.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,251.27150	1,339.220	18.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			828.52770	761.397	18.21	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,258.52770	1,346.697	18.21	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,023.06810	952.146	18.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,246.86810	1,331.146	18.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,020.02910	949.321	18.07	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,253.82910	1,338.320	18.07	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,017.00390	946.502	18.09	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,260.80390	1,345.502	18.09	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,025.07030	954.393	18.09	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,260.47030	1,345.093	18.09	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,031.15930	960.055	18.05	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,246.55930	1,330.755	18.05	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,028.10790	957.217	18.07	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,253.50790	1,337.917	18.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,416.93320	1,340.470	16.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			802.83320	881.570	16.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,413.13420	1,337.250	16.48	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			809.03420	888.350	16.48	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,409.34780	1,334.049	16.51	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			815.24780	895.149	16.51	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,207.62860	1,134.128	17.95	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,253.12860	1,334.728	17.95	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,214.18460	1,140.276	17.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,239.68460	1,320.876	17.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,210.89980	1,137.192	17.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,246.39980	1,327.792	17.93	0.00	0	0
Total \$ / R Option											1,876,792.00	10,000	1,540,467
Total \$ / R											981,893,252.00	91,940	2,930,184
\$ / R	MAXI	On	12/06/2015			11.94660		12.09360			238,932.00	20	743
\$ / R	MAXI	On	14/09/2015			12.13790		12.28780			0.00	0	98

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.32150		12.47420			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.52270		12.67780			0.00	0	27
Total \$ / R MAXI Future										238,932.00	20	868
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			84,090.38850	70,726.431	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			4,730.38850	6,066.431	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			83,234.40620	69,898.273	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			4,874.40620	6,238.273	13.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			84,949.70640	71,558.229	13.65	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			4,589.70640	5,898.229	13.65	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			81,705.44940	71,068.997	14.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			21,925.44940	26,278.996	14.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			81,056.27750	70,520.797	14.40	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			22,276.27750	26,730.797	14.40	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			80,466.14800	69,976.671	14.43	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			22,686.14800	27,186.671	14.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			94,223.13950	84,207.541	14.66	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			32,803.13950	38,057.541	14.66	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			95,334.70430	85,178.840	14.60	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			31,914.70430	37,028.840	14.60	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			94,750.43880	84,691.512	14.63	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			32,330.43880	37,541.512	14.63	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			63,896.01340	71,277.132	16.07	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			91,300.76790	83,209.682	16.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			64,520.76790	71,939.682	16.10	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			92,053.21430	83,887.354	16.04	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			63,273.21430	70,617.354	16.04	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			91,676.01340	83,547.132	16.07	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										238,932.00	20	868
£ / R	On 12/06/2015	Foreign Exchange Future			17.76760		17.91940			12,188,573.60	686	28,813
£ / R	On 14/09/2015	Foreign Exchange Future			18.04150		18.19690			721,660.00	40	910
£ / R	On 11/12/2015	Foreign Exchange Future			18.30980		18.46900			0.00	0	5
£ / R	On 14/03/2016	Foreign Exchange Future			18.60920		18.77140			0.00	0	0
Total £ / R Future										12,910,233.60	726	29,728
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			2,147.82750	2,277.208	18.67	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			1,124.89220	1,221.114	16.67	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			202.32370	147.127	16.69	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			1,132.92370	1,229.527	16.69	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			200.37630	145.554	16.71	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			1,140.97630	1,237.954	16.71	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			67.22750	44.808	18.67	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,046.87650	912.002	14.30	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	17.00	Put			127.47650	144.402	14.30	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			204.29220	148.714	16.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			500.08070	425.629	16.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,263.18070	1,344.129	16.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,217.18870	7,061.785	22.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.28870	0.285	22.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			505.28280	430.246	16.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,248.38280	1,328.746	16.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			502.67410	427.919	16.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,255.77410	1,336.419	16.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			948.89200	850.957	15.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			983.61540	1,044.617	15.65	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			989.89200	1,051.157	15.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,230.82340	1,115.479	14.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			631.82340	675.679	14.77	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			956.36170	857.899	15.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			977.36170	1,038.099	15.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			952.61540	854.417	15.65	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,028.82740	937.438	16.59	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,457.42740	1,528.238	16.59	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,025.79050	934.612	16.61	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,464.39050	1,535.412	16.61	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,031.87630	940.269	16.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,450.47630	1,521.069	16.58	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											12,910,233.60	726	64,558
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09937		0.10107			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10111		0.10284			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10283		0.10458			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,113.51330	946.793	13.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			6.51330	9.793	13.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			327.77450	223.312	15.00	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			220.77450	286.312	15.00	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			68.98690	38.187	18.51	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			961.98690	1,101.187	18.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,321.49940	1,160.964	14.46	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			37.59940	49.464	14.46	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			578.80420	471.265	15.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			294.90420	359.765	15.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			239.64270	186.653	18.43	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			955.74270	1,075.153	18.43	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,523.40360	1,359.941	14.54	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	11/12/2015	Foreign Exchange Option	0.09	Put			65.00360	77.141	14.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			789.09730	671.502	15.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			330.69730	388.702	15.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			406.64400	336.579	18.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			948.24400	1,053.779	18.07	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			12.96300		13.14480			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			12.98830		13.17060			6,598,056.40	508	154,437
€ / R	On	14/09/2015	Foreign Exchange Future			13.21540		13.40210			1,519,771.00	115	11,263
€ / R	On	11/12/2015	Foreign Exchange Future			13.43880		13.62950			0.00	0	10,150
€ / R	On	14/03/2016	Foreign Exchange Future			13.69090		13.88630			0.00	0	1,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.21270		14.41190			0.00	0	0
Total € / R Future											8,117,827.40	623	176,850
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			56.77880	33.420	17.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,201.97880	1,360.420	17.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			56.06320	32.947	17.80	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,211.26320	1,369.947	17.80	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			55.35940	32.483	17.83	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,220.55940	1,379.483	17.83	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			48.63350	28.227	18.17	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,313.83350	1,475.227	18.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			24.24470	14.428	21.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,243.64470	2,416.128	21.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			142.71410	93.051	15.77	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			752.11410	884.751	15.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			23.80180	14.158	21.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,263.20180	2,435.858	21.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			25.16230	14.988	20.99	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,204.56230	2,376.688	20.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			85.68590	54.255	17.27	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,115.08590	1,265.955	17.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			24.02160	14.292	21.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,253.42160	2,425.992	21.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			211.68510	142.139	14.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			521.08510	633.839	14.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			953.56760	783.433	12.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			32.96760	45.133	12.43	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			622.64960	478.901	12.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			102.04960	140.601	12.77	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			235.31060	159.778	14.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			464.71060	571.478	14.52	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,013.65380	2,167.070	19.52	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	12.90	Call			762.41250	636.357	13.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			260.31250	320.957	13.39	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			191.40540	150.879	18.60	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,689.30540	1,835.479	18.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			157.47970	123.840	19.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,995.37970	2,148.440	19.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			156.61340	123.152	19.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,004.51340	2,157.752	19.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			155.75380	122.470	19.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			21.56280	20.724	13.93	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			926.15700	805.456	13.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			346.65700	416.656	13.57	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			586.05280	504.288	15.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			856.55280	965.488	15.83	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,079.65830	3,249.488	22.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			355.04440	301.493	18.53	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,715.54440	1,852.693	18.53	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			353.60040	300.176	18.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,724.10040	1,861.376	18.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,701.06280	2,509.524	13.93	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			352.07640	298.863	18.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,732.57640	1,870.063	18.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			209.15830	188.288	22.57	0.00	0	6,291
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			786.95650	696.294	15.84	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			910.65650	1,015.394	15.84	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			793.39230	702.087	15.79	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			897.09230	1,001.187	15.79	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			790.16230	699.181	15.82	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			903.86230	1,008.281	15.82	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			978.24370	891.268	17.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,526.34370	1,638.568	17.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			983.52730	896.197	17.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,511.62730	1,623.497	17.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			980.87970	893.727	17.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,518.97970	1,631.027	17.53	0.00	0	0
Total € / R Option											0.00	0	139,458
Total € / R											8,117,827.40	623	316,308
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.10840		9.13360			1,020,140.80	112	15,315
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.20860		9.23800			0.00	0	1,136
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.31010		9.34240			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.42570		9.46170			0.00	0	0
Total AU\$ / R Future											1,020,140.80	112	16,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			164.85970	163.213	13.87	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,146.39330	1,166.838	17.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			753.82790	728.428	13.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			20.22790	20.028	13.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			539.41930	511.815	13.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			55.81930	53.415	13.72	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			298.45970	271.613	13.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			594.27330	606.075	15.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			20.88510	15.963	17.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,127.28510	1,147.564	17.11	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			20.43440	15.596	17.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,136.83440	1,157.196	17.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			19.99330	15.238	17.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			220.89260	197.524	14.06	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			237.29260	239.124	14.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			107.72790	91.361	15.06	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			474.12790	482.961	15.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			77.87330	64.475	15.47	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			90.78050	82.948	16.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,212.78050	1,234.348	16.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			93.03980	85.042	16.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,195.03980	1,216.442	16.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			91.90280	83.987	16.93	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,203.90280	1,225.387	16.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,102.87160	2,070.815	15.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.47160	10.715	15.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,053.38330	2,021.409	15.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.98330	11.309	15.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,003.92280	1,972.040	15.22	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.52280	11.940	15.22	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			547.61970	555.439	14.17	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			505.50780	477.444	14.19	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			553.80780	561.744	14.19	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			513.16560	484.868	14.15	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			541.46560	549.168	14.15	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			509.31970	481.139	14.17	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											1,020,140.80	112	17,657
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.56280		9.60510			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.70440		9.74830			0.00	0	0
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			500.96790	519.528	13.86	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			100.12230	75.722	13.79	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			485.02230	502.922	13.79	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			98.07500	74.006	13.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			492.97500	511.206	13.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			96.06790	72.328	13.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			403.51400	370.173	13.20	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			295.21400	305.773	13.20	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			398.71760	365.485	13.21	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			300.41760	311.085	13.21	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			393.97170	360.843	13.23	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			305.67170	316.443	13.23	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CHF / R	On	12/06/2015	Foreign Exchange Future			12.44260		12.65710			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.69530		12.91640			0.00	0	625
Total CHF / R Future											0.00	0	8,083
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			867.87650	671.098	13.06	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			50.77650	68.498	13.06	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			858.94650	662.522	13.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			51.84650	69.922	13.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			850.03660	654.714	13.04	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			52.93660	72.114	13.04	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			588.15640	464.910	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			461.75640	559.610	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			583.71770	461.371	15.21	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			467.31770	566.071	15.21	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			579.30780	457.866	15.24	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			472.90780	572.566	15.24	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,083
CNH / R	On	12/06/2015	Foreign Exchange Future			1.91250		1.93540			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.92580		1.94930			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,095.96720	899.160	14.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			141.96720	174.160	14.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,018.60770	827.282	14.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			164.60770	202.282	14.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			945.77290	758.525	14.00	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			191.77290	233.525	14.00	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			623.10390	512.902	15.34	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,030.10390	1,154.902	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			589.43970	483.211	15.44	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,096.43970	1,225.211	15.44	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			557.50600	456.006	15.56	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,164.50600	1,298.006	15.56	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			1.74310		1.76800			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.77570		1.80140			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			561.95900	386.067	12.54	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			281.95900	355.067	12.54	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			503.88850	338.214	12.55	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			323.88850	407.214	12.55	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			454.55790	299.624	12.73	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			374.55790	468.624	12.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			394.33500	472.534	13.68	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			949.68120	777.568	13.77	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			435.68120	520.568	13.77	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			893.51150	728.191	13.85	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			479.51150	571.191	13.85	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,008.33500	829.534	13.68	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			0.12720		0.12910			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12670		0.12860			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12550		0.12910			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05500		0.05560			0.00	0	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05250		0.05300			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05060		0.05060			0.00	0	164,380
Total NGN / R Future											0.00	0	263,830
Total NGN / R											0.00	0	263,830
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.08720		1.08910			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.08880		1.09070			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09070		1.09260			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											0.00	0	250
Total QUANTO € / \$											0.00	0	250
RAIN	On	12/06/2015	Foreign Exchange Future			20,878.62000		21,149.98000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.53390		4.59230			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.50520		4.56390			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			9.82250	5.393	13.51	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			407.52250	461.493	13.51	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			9.18290	5.056	13.56	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			416.88290	471.156	13.56	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			8.58190	4.793	13.64	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			426.28190	480.893	13.64	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			129.77250	104.331	12.55	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			175.87250	209.132	12.55	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			137.93860	111.364	12.49	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			164.03860	196.163	12.49	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			133.80410	107.799	12.52	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			169.90410	202.599	12.52	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			1.55140		1.54810			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.50860		1.50390			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											1,002,303,593.80	83,421	1,903,600
Total Options											1,876,792.00	10,000	1,715,961
Grand Total:											1,004,180,385.80	93,421	3,619,561