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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/06/2015 Foreign Exchange Future			12.25370		12.17380			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.25370		12.17580			0.00	0	0
\$ / R On 08/06/2015 Foreign Exchange Future			12.26180		12.18410			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.26380		12.18620			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.26940		12.19230			454,127,302.20	37,013	882,648
\$ / R On 25/06/2015 Foreign Exchange Future			12.29290		12.21880			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.29470		12.22080			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.30190		12.22900			0.00	0	15,883
\$ / R On 06/07/2015 Foreign Exchange Future			12.31280		12.24130			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.32880		12.25580			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.34480		12.27020			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.36530		12.28870			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.42420		12.34540			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.42850		12.34960			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.43710		12.35810			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.45870		12.37960			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.46740		12.38830			76,786,716.60	6,159	223,170
\$ / R On 28/09/2015 Foreign Exchange Future			12.49770		12.41860			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.50200		12.42290			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.56250		12.48360			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.62310		12.54420			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	08/12/2015	Foreign Exchange Future			12.65190		12.57310			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.65880		12.57990			37,014,331.20	2,924	98,282
\$ / R	On	21/12/2015	Foreign Exchange Future			12.68190		12.60270			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.76710		12.68700			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.80400		12.72340			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.83400		12.75300			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.86880		12.78760			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.87570		12.79450			6,502,228.50	505	5,304
\$ / R	On	29/03/2016	Foreign Exchange Future			12.91070		12.82940			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.97600		12.89440			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.04820		12.96630			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.07740		12.99520			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.08600		13.00380			0.00	0	2,100
\$ / R	On	28/06/2016	Foreign Exchange Future			13.11820		13.03590			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.18040		13.09790			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.24470		13.16210			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.29620		13.21340			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.31550		13.23270			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.37550		13.29250			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.44630		13.36310			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.48060		13.39730			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.49130		13.40800			0.00	0	0
Total \$ / R Future											574,430,578.50	46,601	1,244,541
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			246.94630	307.051	20.04	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			23.14630	3.351	20.04	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			43.39340	43.966	17.79	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			169.59340	90.266	17.79	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			263.99490	326.371	20.24	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			20.19490	2.671	20.24	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			23.90130	21.094	19.20	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			298.10130	217.394	19.20	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			578.12180	654.108	23.52	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			2.32180	0.408	23.52	0.00	0	5,500
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			230.54150	282.717	17.27	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			56.44150	30.917	17.27	0.00	0	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			272.36760	330.285	17.21	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			46.16760	26.485	17.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.28510	0.123	23.65	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.17230	1.010	21.48	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,268.87230	1,191.610	21.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,462.51750	1,539.499	24.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.21750	0.099	24.34	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			815.88860	738.576	19.66	370,026.48	501	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			3.14220	2.985	20.53	0.00	0	22,850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,030.84220	953.585	20.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,442.53490	1,519.505	24.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.23490	0.106	24.14	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,392.58510	1,469.523	23.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			411.58470	338.945	17.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			38.16090	41.448	17.80	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			445.86090	372.048	17.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			1.04380	0.844	21.64	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,308.74380	1,231.444	21.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			8.18860	7.976	19.66	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			212.89930	154.356	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			75.80830	87.461	16.79	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			283.50830	218.061	16.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			2.75010	2.607	20.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,060.45010	983.207	20.65	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			43.88470	48.345	17.60	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			126.11480	84.815	16.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			143.85830	173.688	16.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			151.55830	104.288	16.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			34.34380	36.885	17.95	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			472.04380	397.485	17.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			105.19930	123.756	16.28	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			72.80640	46.535	16.23	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			232.10820	280.750	16.21	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			79.80820	51.351	16.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			54.00980	60.662	17.29	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			361.70980	291.262	17.29	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			168.41480	204.215	16.12	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			22.95050	14.352	16.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			308.72570	368.435	16.31	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			46.42570	29.035	16.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			135.30970	162.271	16.06	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			163.00970	112.871	16.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			245.10640	295.935	16.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			18.84590	11.867	16.44	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			422.44510	492.051	16.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			20.14510	12.651	16.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			179.00400	217.198	16.13	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			116.70400	77.798	16.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			405.25050	473.752	16.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			3.19300	2.321	17.71	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			597.01140	673.197	16.94	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			4.71140	3.797	16.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			258.52820	311.476	16.25	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			66.22820	42.076	16.25	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			431.14590	501.267	16.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			2.21880	1.429	18.48	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	11.45	Call			744.95410	821.219	18.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			2.65410	1.819	18.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			413.81240	482.879	16.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			21.51240	13.479	16.42	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			695.49300	771.721	17.71	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.84160	0.351	20.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			893.87590	970.287	19.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			1.57590	0.887	19.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			549.49030	624.270	16.55	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			7.19030	4.870	16.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			794.51880	870.829	18.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.58180	0.220	21.88	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,192.93030	1,269.636	21.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.63030	0.236	21.68	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			715.26330	791.505	17.87	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			2.96330	2.105	17.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,093.14160	1,169.751	20.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,113.09330	1,189.720	20.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.79330	0.320	20.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			844.16510	920.525	18.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			1.86510	1.125	18.87	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,212.88180	1,289.620	21.88	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			372.90290	424.278	14.49	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			74.10290	51.378	14.49	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,421.65600	1,495.382	18.63	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.85600	0.682	18.63	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,074.15760	1,147.378	17.10	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			3.35760	2.678	17.10	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			117.61040	133.139	15.89	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			356.81040	298.439	15.89	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.39790	0.429	32.43	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,659.59790	3,585.729	32.43	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			623.19860	689.303	14.20	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			24.19860	17.403	14.20	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			287.23090	323.379	14.57	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			175.93090	140.579	14.57	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			178.26600	199.381	15.17	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			316.96600	266.581	15.17	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			309.71820	347.345	14.58	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			193.91820	158.545	14.58	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			315.03730	352.296	14.60	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			224.83730	187.496	14.60	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			160.80170	177.003	16.07	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			582.10170	521.703	16.07	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			8.93560	9.436	30.96	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,870.23560	3,794.136	30.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,493.46680	1,569.190	15.68	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	29/07/2015	Foreign Exchange Option	10.80	Put			4.76680	3.890	15.68	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,151.52410	1,225.133	14.47	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			12.82410	9.833	14.47	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			439.00470	482.382	14.38	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			263.60470	228.182	14.38	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,225.71100	1,300.722	14.44	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			26.11100	22.222	14.44	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			178.62980	192.734	16.48	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			799.02980	734.234	16.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			20.54880	21.219	30.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,170.94880	4,092.719	30.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,561.30920	1,638.752	15.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			11.70920	10.252	15.35	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			391.69760	430.882	14.54	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			333.59760	293.782	14.54	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			493.45410	538.283	14.32	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			273.85410	239.583	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,413.25440	1,489.353	14.69	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			24.95440	21.953	14.69	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,253.46370	1,328.221	14.30	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			35.16370	30.821	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,226.12480	1,300.096	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,116.16170	6,037.203	29.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,838.54990	1,916.223	15.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			10.24990	8.823	15.70	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,799.43150	1,877.003	15.60	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			11.13150	9.603	15.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,128.13940	2,049.844	21.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,432.28580	1,508.484	14.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			23.98580	21.084	14.73	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			61.00320	61.452	21.41	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,252.70320	2,174.052	21.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			4.46170	4.603	29.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,161.31160	1,090.077	17.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			91.65730	94.307	19.58	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,703.35730	1,626.907	19.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			73.62380	74.925	20.52	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,985.32380	1,907.525	20.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			66.43940	67.244	21.00	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			875.02470	809.309	16.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			201.43740	214.628	16.61	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			883.13740	817.228	16.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			195.90230	208.518	16.71	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			907.60230	841.118	16.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			149.61160	157.477	17.67	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			600.54200	544.351	15.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			261.52130	281.508	15.82	0.00	0	1,600

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	12.80	Put			673.22130	614.108	15.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			0.00000	230.018	16.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			0.00000	762.618	16.40	382,071.42	501	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			203.32470	216.709	16.58	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			295.96420	260.088	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			469.15170	511.101	14.41	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			310.85170	273.701	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			353.17000	382.706	14.93	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			464.87000	415.306	14.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			288.84200	311.751	15.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			240.39840	209.620	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			537.51040	584.986	14.19	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			249.21040	217.586	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			521.06780	567.268	14.24	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			262.76780	229.868	14.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			484.26420	527.488	14.36	0.00	0	840
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			136.15980	119.052	13.80	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			595.26490	646.940	14.02	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			206.96490	179.540	14.02	0.00	0	27,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			571.61860	621.622	14.09	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			223.31860	194.222	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			548.69840	597.020	14.16	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			81.38750	70.665	13.98	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			880.43840	947.509	13.94	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			92.13840	80.109	13.94	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			864.25850	930.874	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			95.95850	83.474	13.93	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			724.45980	786.452	13.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			73.21070	63.499	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			963.09090	1,032.284	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			74.79090	64.884	14.01	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			954.69980	1,023.691	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			76.39980	66.291	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			929.68750	998.065	13.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			37.82480	32.696	14.23	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,189.93120	1,263.393	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			41.63120	35.993	14.20	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,145.12930	1,217.902	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			46.82930	40.502	14.16	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			971.51070	1,040.899	14.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			197.46030	208.374	17.15	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,048.86030	980.674	17.15	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			112.57480	115.928	19.38	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,693.97480	1,618.228	19.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			32.76890	34.787	28.92	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			68.45880	59.760	14.04	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,414.16890	4,337.087	28.92	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	28/09/2015	Foreign Exchange Option	10.80	Call			1,639.86550	1,716.822	15.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			21.26550	19.122	15.18	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,308.34360	1,383.767	14.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			39.74360	36.067	14.35	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,087.05880	1,157.460	14.04	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			303.39140	324.984	15.79	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			680.49140	622.984	15.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			51.46670	51.398	28.21	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,547.86670	4,468.898	28.21	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,715.14180	1,791.399	15.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			31.54180	28.899	15.18	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,387.55500	1,462.027	14.37	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			53.95500	49.527	14.37	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			214.13010	223.097	17.83	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,290.53010	1,220.597	17.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			226.65840	234.214	18.47	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,532.45840	1,461.114	18.47	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			54.93290	56.952	27.90	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,960.73290	4,883.852	27.90	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,784.89090	1,861.066	15.16	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			40.69090	37.966	15.16	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,459.83330	1,534.305	14.37	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			65.63330	61.205	14.37	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			649.57390	689.987	14.44	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			416.47390	378.087	14.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			7.60720	6.974	27.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,197.70720	8,118.174	27.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			147.36240	148.329	21.18	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,537.46240	2,459.529	21.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			133.90820	128.928	24.51	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,354.00820	3,270.128	24.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			310.06870	322.319	17.39	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,230.16870	1,163.519	17.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			125.99820	124.308	27.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,046.09820	3,965.508	27.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			155.85890	157.363	20.85	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,415.95890	2,338.563	20.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			394.82840	414.066	16.32	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			914.92840	855.266	16.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			145.50740	146.359	21.25	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,565.60740	2,487.559	21.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			321.10770	334.211	17.23	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,181.20770	1,115.411	17.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			751.47990	799.312	14.03	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			321.57990	290.512	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			194.08610	198.121	19.66	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,984.18610	1,909.321	19.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			407.48250	427.802	16.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			877.58250	819.002	16.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			835.00920	888.022	13.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			255.10920	229.222	13.70	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			371.00230	388.186	16.59	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			991.10230	929.386	16.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			778.40800	827.977	13.92	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			298.50800	269.177	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			969.96100	1,032.188	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			190.06100	173.388	13.74	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			420.65760	442.095	16.06	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			840.75760	783.295	16.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			864.70860	922.996	13.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			234.80860	214.196	13.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,280.77000	1,351.368	13.81	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			100.87000	92.568	13.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			811.92530	863.567	13.79	0.00	0	1,312
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			272.02530	244.767	13.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,006.49320	1,069.942	13.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			176.59320	161.142	13.75	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,684.87420	1,760.721	14.79	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			54.97420	51.921	14.79	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			899.04710	958.701	13.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			219.14710	199.901	13.72	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,638.62270	1,714.225	14.68	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			58.72270	55.425	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,456.14880	1,530.581	14.25	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			76.24880	71.781	14.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,112.44220	1,179.047	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			142.54220	130.247	13.77	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,434.18810	3,512.585	18.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			4.28810	3.785	18.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,384.52700	3,462.905	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			4.62700	4.105	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,334.89090	3,413.250	18.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			4.99090	4.451	18.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			59.81710	58.750	27.37	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,327.11710	5,246.850	27.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,535.33280	1,611.186	14.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			72.63280	69.286	14.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,526.26510	1,602.073	14.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			73.56510	70.173	14.31	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			232.97390	238.983	19.00	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,780.27390	1,707.083	19.00	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,849.47840	1,926.521	15.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			46.77840	44.621	15.03	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,091.39230	1,156.013	13.61	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	27/01/2016	Foreign Exchange Option	11.80	Put			204.39230	188.913	13.61	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			254.90790	259.378	19.49	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			2,047.90790	1,972.278	19.49	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			208.25830	202.384	21.58	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,884.85830	2,798.384	21.58	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,279.67700	1,350.075	13.54	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			156.27700	146.075	13.54	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,163.39790	1,230.715	13.55	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			210.39790	196.715	13.55	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			262.12950	264.676	20.08	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,349.12950	2,270.676	20.08	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			790.96590	832.618	14.54	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			533.36590	493.818	14.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			85.01810	81.718	14.20	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,395.60520	1,467.286	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			151.10520	141.586	13.40	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,210.49880	1,277.011	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			215.99880	201.311	13.52	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,476.71830	7,393.723	26.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			316.63680	321.773	19.41	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,112.13680	2,036.073	19.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			240.16760	236.050	22.65	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,195.66760	3,110.350	22.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,829.51810	1,907.418	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,944.43770	3,856.588	25.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,003.54470	1,062.313	13.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			319.04470	296.613	13.68	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			409.38880	420.719	17.92	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,554.88880	1,485.019	17.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			41.21830	39.423	26.51	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,868.02840	1,794.385	18.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,048.02290	1,108.651	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			293.52290	272.951	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,041.58870	1,101.954	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			297.08870	276.254	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			238.93770	232.288	25.70	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			300.67770	279.583	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,189.35530	1,255.179	13.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			224.85530	209.479	13.54	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,134.13060	1,198.044	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			249.63060	232.344	13.58	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			352.52840	360.085	18.79	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,107.15080	1,170.080	13.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			262.65080	244.380	13.60	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,035.17770	1,095.283	13.65	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			273.88090	275.403	20.79	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,694.48090	2,614.704	20.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,249.49430	1,315.838	13.51	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			220.09430	205.138	13.51	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,320.64600	1,386.876	13.48	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			226.24600	210.876	13.48	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			289.87470	288.151	21.69	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			3,055.47470	2,972.151	21.69	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			325.61450	319.821	23.11	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,489.31450	3,401.621	23.11	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,398.20570	1,462.901	13.39	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			231.90570	214.701	13.39	0.00	0	250
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			727.88810	756.163	16.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,032.68810	978.763	16.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			724.99750	753.083	16.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,039.79750	985.683	16.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			730.79580	759.262	16.20	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,025.59580	971.862	16.20	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			733.50070	761.669	16.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,039.70070	985.669	16.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			739.33270	767.876	16.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,025.53270	971.876	16.19	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			736.41090	764.763	16.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,032.61090	978.763	16.22	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			357.14810	353.755	24.48	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,941.24810	3,855.555	24.48	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,473.58530	1,539.733	13.39	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			237.68530	221.533	13.39	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,541.13620	1,614.284	13.54	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			243.23620	233.884	13.54	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			377.65080	376.912	25.65	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,409.75080	4,326.512	25.65	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,614.33220	1,687.259	13.61	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			252.23220	242.559	13.61	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			337.14400	348.239	25.58	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,875.04400	4,803.539	25.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			882.60410	879.506	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,097.00410	1,093.906	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			879.51880	876.417	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,103.91880	1,100.817	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			885.71110	882.617	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,090.11110	1,087.017	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			941.31600	974.614	16.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,037.91600	988.414	16.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			947.87690	981.216	16.17	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,024.47690	975.016	16.17	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			944.59120	978.073	16.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,031.19120	981.873	16.20	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			320.29860	321.602	25.30	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	28/09/2016	Foreign Exchange Option	18.25	Put			5,337.59860	5,256.102	25.30	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,694.72540	1,763.149	13.59	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			262.02540	247.649	13.59	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,757.40790	1,828.564	13.60	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			264.90790	253.064	13.60	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			295.77410	296.644	25.08	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,773.27410	5,691.144	25.08	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,832.14310	1,905.900	13.64	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			269.04310	259.600	13.64	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			269.04540	274.200	24.96	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,305.94540	6,227.900	24.96	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,363.50170	1,413.502	14.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			616.20170	582.902	14.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,358.78620	1,408.576	14.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			621.48620	587.976	14.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,368.23220	1,418.443	14.55	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			610.93220	577.843	14.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,129.36590	1,163.168	16.01	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,021.36590	971.868	16.01	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,126.23210	1,159.836	16.04	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,028.23210	978.536	16.04	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			239.73130	247.487	24.53	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,641.73130	6,566.187	24.53	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,873.80340	1,946.540	13.47	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			265.80340	255.240	13.47	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,132.51610	1,166.510	15.99	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,014.51610	965.210	15.99	0.00	0	0
Total \$ / R Option											752,097.89	1,002	1,748,961
Total \$ / R											575,182,676.39	47,603	2,993,502
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.26940		12.19230			2,036,720.40	166	718
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.46740		12.38830			473,761.20	38	318
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.65880		12.57990			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.87570		12.79450			64,378.50	5	31
Total \$ / R MAXI Future											2,574,860.10	209	1,091
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			157.59060	88.699	19.26	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			88,392.93040	96,032.999	19.18	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			162.93040	92.999	19.18	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			90,382.46250	98,024.609	19.34	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			152.46250	84.609	19.34	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			89,387.59060	97,028.699	19.26	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			11,470.75940	10,002.590	13.86	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			80,861.47220	87,353.976	13.88	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			11,031.47220	9,613.976	13.88	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 MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				80,079.36760	86,546.769	13.87	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				11,249.36760	9,806.769	13.87	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				79,300.75940	85,742.590	13.86	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				20,423.88940	18,630.451	13.73	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				92,706.30920	98,776.866	13.73	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				20,716.30920	18,896.866	13.73	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				94,124.67710	100,246.486	13.73	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				20,134.67710	18,366.486	13.73	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				93,413.88940	99,510.451	13.73	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				85,026.09910	89,580.696	14.23	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				46,576.09910	43,010.696	14.23	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				85,940.95260	90,558.954	14.18	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				45,490.95260	41,988.954	14.18	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				85,482.26540	90,068.335	14.21	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				46,032.26540	42,498.335	14.21	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											2,574,860.10	209	1,091
£ / R	On 12/06/2015	Foreign Exchange Future			18.67230			18.59940			1,213,699.50	65	29,026
£ / R	On 14/09/2015	Foreign Exchange Future			18.96080			18.88560			0.00	0	3,980
£ / R	On 11/12/2015	Foreign Exchange Future			19.24290			19.16860			0.00	0	9,392
£ / R	On 14/03/2016	Foreign Exchange Future			19.56770			19.49030			0.00	0	2,035
Total £ / R Future											1,213,699.50	65	44,433
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,405.15760	1,331.223	18.44	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				351.92790	286.197	14.68	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				108.34040	115.172	14.70	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				358.94040	292.872	14.70	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				105.41670	111.921	14.72	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				366.01670	299.621	14.72	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				4.55760	3.523	18.44	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,600.14700	1,672.646	18.82	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				0.74700	0.346	18.82	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				111.32790	118.497	14.68	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				380.97550	347.644	13.66	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				542.57360	571.395	13.84	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				596.97360	550.595	13.84	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,090.54530	1,145.043	13.47	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				204.94530	184.243	13.47	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				979.19090	1,029.845	13.53	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				766.57550	808.444	13.66	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				253.59090	229.045	13.53	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				534.36420	562.331	13.85	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				608.76420	561.531	13.85	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,905.60790	7,980.801	22.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00790	0.001	22.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			538.45500	566.656	13.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			602.85500	555.856	13.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			158.04640	165.208	15.94	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,772.44640	1,704.408	15.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,116.45970	1,158.485	13.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,542.35830	1,598.769	13.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			324.83280	302.425	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			449.41920	417.502	13.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			352.81040	363.072	16.12	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,954.21040	1,890.172	16.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,122.22540	1,164.432	13.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			453.62540	421.532	13.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			457.85970	425.585	13.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			435.90890	449.658	15.51	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,597.30890	1,536.758	15.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,128.01920	1,170.402	13.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			243.75830	225.869	13.22	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,333.43280	1,385.325	13.24	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,106.28060	1,151.823	13.88	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			805.98060	774.123	13.88	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,101.78080	1,147.142	13.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			811.48080	779.442	13.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,097.29220	1,142.486	13.90	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			816.99220	784.786	13.90	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											1,213,699.50	65	186,563
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09863		0.09835			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10035		0.10006			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10206		0.10178			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			834.91440	862.841	17.96	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.41440	0.141	17.96	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			45.29650	44.529	14.29	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			210.79650	181.829	14.29	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.23000	0.144	20.95	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,165.73000	1,137.444	20.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,024.97800	1,050.456	12.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			18.87800	15.356	12.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			292.20590	298.370	13.09	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			286.10590	263.270	13.09	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			71.47780	69.618	16.31	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,065.37780	1,034.518	16.31	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	Call			1,246.12560	1,268.795	14.86	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			68.02560	62.495	14.86	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			545.30400	552.449	15.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			367.20400	346.149	15.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			236.72350	234.311	17.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,058.62350	1,028.011	17.61	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,739
€ / R	On	01/06/2015	Foreign Exchange Future			13.39840		13.34990			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.38230		13.37160			1,552,346.80	116	147,374
€ / R	On	14/09/2015	Foreign Exchange Future			13.61680		13.60530			1,361,680.00	100	25,926
€ / R	On	11/12/2015	Foreign Exchange Future			13.84740		13.83730			0.00	0	10,618
€ / R	On	14/03/2016	Foreign Exchange Future			14.11530		14.10410			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.64480		14.63680			0.00	0	0
Total € / R Future											2,914,026.80	216	186,918
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			0.06870	0.000	14.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			940.16870	891.600	14.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			0.06510	0.000	14.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			950.16510	901.600	14.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			0.06180	0.000	14.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			960.16180	911.600	14.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			0.03740	0.000	14.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,060.13740	1,011.600	14.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,038.49990	2,027.753	23.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.11830	0.065	23.67	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,978.51830	1,967.765	23.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.10560	0.057	23.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,018.50560	2,007.757	23.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,028.50270	2,017.755	23.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			103.25190	96.938	15.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			211.65190	194.638	15.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			34.87500	29.574	16.23	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			443.27500	427.274	16.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.09990	0.053	23.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			3.34710	2.773	15.92	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			134.11820	128.512	14.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			162.51820	146.212	14.79	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			6.60950	4.827	18.03	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			835.00950	822.527	18.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.10270	0.055	23.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,121.99750	1,132.579	18.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.39750	0.279	18.02	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			724.94710	735.073	15.92	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	13.03	Put			149.79610	145.577	12.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			144.90450	143.936	16.08	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			1,139.60450	1,127.136	16.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			818.71340	826.871	12.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			113.41340	110.071	12.72	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			82.68090	81.198	17.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,717.38090	1,704.398	17.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			82.00980	80.524	17.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,726.70980	1,713.724	17.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,375.61940	1,385.706	13.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			30.31940	28.906	13.31	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			982.71610	991.578	12.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			110.34530	109.022	16.91	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,405.04530	1,392.222	16.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			81.34580	79.858	17.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,736.04580	1,723.058	17.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			725.09610	732.377	12.87	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			77.41610	74.778	12.90	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			984.71120	993.738	12.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			197.41120	196.338	12.73	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			121.31580	119.354	19.88	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,784.01580	2,771.954	19.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			265.54570	264.728	16.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,418.24570	1,407.328	16.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,897.13160	2,907.406	15.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			9.83160	10.006	15.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			263.98630	263.147	16.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,426.68630	1,415.747	16.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			262.43570	261.582	16.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,435.13570	1,424.182	16.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			536.17930	539.413	14.05	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			598.87930	592.013	14.05	0.00	0	6,076
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			650.24570	645.020	14.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			752.13140	758.188	13.96	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			638.03140	632.888	13.96	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			748.22380	754.244	13.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			644.12380	638.944	13.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			744.34570	750.320	14.01	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			902.43700	905.754	15.62	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,215.63700	1,210.954	15.62	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			899.49100	902.760	15.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,222.69100	1,217.960	15.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			905.40400	908.769	15.60	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,208.60400	1,203.969	15.60	0.00	0	0
Total € / R Option											0.00	0	199,679

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R											2,914,026.80	216	386,597
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.34210		9.32360			0.00	0	13,982
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.44440		9.42540			0.00	0	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.54750		9.52930			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.67020		9.65070			0.00	0	1,000
Total AU\$ / R Future											0.00	0	16,985
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.06700	0.042	18.75	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			674.23800	692.522	17.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.63800	0.422	17.20	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			333.65290	350.008	14.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			10.05290	7.908	14.90	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			917.03940	898.438	20.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.61880	0.519	20.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			927.01880	908.419	20.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.58760	0.500	20.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			936.98760	918.400	20.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			923.66700	942.142	18.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			27.91280	23.413	13.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			28.61830	30.017	13.36	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			205.01830	187.917	13.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			10.42630	11.091	14.48	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			336.82630	318.991	14.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.63940	0.538	20.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			201.51280	215.513	13.76	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			45.41650	43.805	14.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			960.01650	939.405	14.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			44.62450	43.006	14.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			969.22450	948.606	14.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			43.74420	42.223	14.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			978.34420	957.823	14.32	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			7.40790	7.175	17.29	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,285.70780	2,303.719	17.70	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			6.40780	6.219	17.70	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,236.18960	2,254.180	17.50	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			6.88960	6.680	17.50	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,186.70790	2,204.675	17.29	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			377.20580	367.351	13.06	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			527.63750	537.550	13.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			366.93750	357.350	13.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			522.75110	532.532	13.05	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			372.05110	362.332	13.05	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			517.90580	527.551	13.06	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R								0.00	0	23,441
CAD/ R On 12/06/2015 Foreign Exchange Future			9.78230		9.76850			0.00	0	3,936
CAD/ R On 14/09/2015 Foreign Exchange Future			9.92660		9.91190			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			35.44130	35.439	15.97	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	9.99	Put			256.94130	243.139	15.97	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.00	Call			33.52900	33.440	16.00	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.00	Put			265.02900	251.140	16.00	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.01	Call			31.70610	31.536	16.02	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.01	Put			273.20610	259.236	16.02	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.64	Put			135.07990	127.826	11.70	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.65	Call			400.47950	407.831	11.71	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.65	Put			138.57950	131.231	11.71	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.66	Call			394.04020	401.298	11.71	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.66	Put			142.14020	134.698	11.71	0.00	0	0
CAD/ R On 14/09/2015 Foreign Exchange Option	9.64	Call			406.97990	414.426	11.70	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			12.96890		12.92880			0.00	0	7,258
CHF / R On 14/09/2015 Foreign Exchange Future			13.22840		13.18670			0.00	0	1,607
Total CHF / R Future								0.00	0	8,865
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			1,090.10660	1,129.640	20.52	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			1.30660	0.740	20.52	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			1,080.15620	1,119.679	20.46	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			1.35620	0.779	20.46	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			1,070.20770	1,109.719	20.41	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			1.40770	0.820	20.41	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			615.93270	638.952	13.66	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			219.23270	200.552	13.66	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			609.82760	632.641	13.68	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			223.12760	204.241	13.68	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			603.76750	626.370	13.69	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			227.06750	207.970	13.69	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,865
CNH / R On 12/06/2015 Foreign Exchange Future			1.97670		1.96440			0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Future			1.99590		1.98340			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 CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,053.35720	1,173.102	18.12	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			9.35720	6.102	18.12	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,248.81250	1,370.023	18.75	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			4.81250	3.023	18.75	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,150.46380	1,271.379	18.49	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			6.46380	4.379	18.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			751.74680	676.179	14.07	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			565.19990	622.991	13.91	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			631.19990	563.991	13.91	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			522.41560	575.724	13.94	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			688.41560	616.724	13.94	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			485.74680	535.179	14.07	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			1.79560		1.79500			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.82920		1.82850			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			598.09720	601.382	17.99	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			48.09720	45.382	17.99	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			517.78830	519.377	17.94	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			67.78830	63.377	17.94	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			442.93710	442.500	17.89	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			92.93710	86.500	17.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			154.06540	147.153	12.12	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			961.25110	960.724	12.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			176.25110	168.724	12.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			889.77120	888.127	12.04	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			204.77120	196.127	12.04	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,039.06540	1,039.153	12.12	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	12/06/2015	Foreign Exchange Future			0.12510		0.12430			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12480		0.12370			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12440		0.12360			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On	12/06/2015	Foreign Exchange Future			0.06160		0.06120			0.00	0	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05790		0.05710			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05640		0.05580			0.00	0	112,080
Total NGN / R Future											0.00	0	161,880
Total NGN / R											0.00	0	161,880
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.71120		8.66720			0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.72510		8.68220			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.77640		8.73190			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.84590		8.80220			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			4.93160	5.870	15.54	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			427.73160	384.670	15.54	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			4.55310	5.401	15.58	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			437.35310	394.201	15.58	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			4.31680	4.967	15.61	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			447.11680	403.767	15.61	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			268.16130	322.267	35.33	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			375.96130	387.167	35.33	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			259.36930	316.384	35.19	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			377.16930	391.284	35.19	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			250.64090	310.547	35.05	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			378.44090	395.447	35.05	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			351.11650	352.652	31.58	0.00	0	10,000
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			318.91650	277.552	31.58	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			459.00680	421.223	11.67	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			89.02180	95.516	11.70	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			467.12180	429.116	11.70	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			92.83270	99.778	11.63	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			450.93270	413.378	11.63	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			90.90680	97.623	11.67	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			207.79220	221.490	12.95	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			515.59220	485.590	12.95	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			213.20650	227.350	12.90	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			501.00650	471.450	12.90	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			210.47930	224.400	12.92	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			508.27930	478.500	12.92	0.00	0	0
Total NZ\$ / R Option											0.00	0	10,000
Total NZ\$ / R											0.00	0	10,500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.09070		1.09670			0.00	0	99
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09220		1.09820			0.00	0	24,993
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09390		1.10000			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	25,092
Total QUANTO € / \$											0.00	0	25,092
RAIN	On	12/06/2015	Foreign Exchange Future			21,480.07000		21,400.69000			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			4.56370		4.56560			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.51740		4.51830			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.47100	0.294	20.23	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			424.87100	426.594	20.23	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.43600	0.272	20.46	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			434.83600	436.572	20.46	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.39140	0.244	20.60	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			444.79140	446.544	20.60	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			83.42590	79.243	12.28	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			175.12590	171.843	12.28	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			90.38860	86.249	12.22	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			162.08860	158.849	12.22	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			86.84870	82.685	12.25	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			168.54870	165.285	12.25	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			1.68820		1.66160			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.64220		1.61980			0.00	0	90
Total ZMW / R Future											0.00	0	106
Total ZMW / R											0.00	0	106
Total Futures											581 133 164.90	47,091	1,707,966
Total Options											752 097.89	1,002	2,107,226
Grand Total:											581,885,262.79	48,093	3,815,192