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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 04/06/2015 Foreign Exchange Future			12.32080		12.28500			0.00	0	0
\$ / R On 08/06/2015 Foreign Exchange Future			12.35460		12.28910			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.35020		12.29120			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.35650		12.29730			484,424,226.00	39,204	809,854
\$ / R On 25/06/2015 Foreign Exchange Future			12.38400		12.32470			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.38610		12.32680			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.39460		12.33520			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.39880		12.33950			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.40740		12.34790			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.42220		12.36260			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.43700		12.37720			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.45610		12.39610			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.51400		12.45360			0.00	0	9
\$ / R On 27/08/2015 Foreign Exchange Future			12.51830		12.45790			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.52700		12.46640			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.54870		12.48790			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.55740		12.49660			358,915,606.80	28,582	226,155
\$ / R On 28/09/2015 Foreign Exchange Future			12.58810		12.52710			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.59240		12.53140			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.65370		12.59240			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.71500		12.65330			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			12.74350		12.68170			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.75040		12.68860			15,491,736.00	1,215	98,844
\$ / R	On	21/12/2015	Foreign Exchange Future			12.77350		12.71160			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.85910		12.79660			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.89600		12.83340			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.92610		12.86330			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.96090		12.89800			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.96790		12.90510			3,631,012.00	280	5,359
\$ / R	On	29/03/2016	Foreign Exchange Future			13.00300		12.94040			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.06860		13.00630			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.14130		13.07930			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.16470		13.19840			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.17150		13.10920			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.18000		13.11760			6,590,000.00	500	2,100
\$ / R	On	28/06/2016	Foreign Exchange Future			13.21180		13.14940			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.27340		13.21080			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.33700		13.27430			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			13.38790		13.32510			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.40700		13.34420			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.46640		13.40340			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.53650		13.47330			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.57040		13.50720			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.58100		13.51780			0.00	0	0
Total \$ / R Future											869,052,580.80	69,781	1,175,358
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			685.00840	720.800	24.98	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			0.00840	0.000	24.98	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			5.82440	0.000	24.98	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			170.82440	129.200	24.98	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			294.50550	353.398	19.18	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			15.40550	8.798	19.18	0.00	0	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Call			104.79580	134.913	16.65	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Put			93.59580	64.713	16.65	0.00	0	3,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			344.97250	398.488	18.64	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			13.77250	8.288	18.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,203.30060	1,144.118	22.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,567.32850	1,626.500	20.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.02850	0.000	20.40	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,163.41490	1,104.237	22.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,547.32960	1,606.500	20.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.02960	0.000	20.47	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,497.33260	1,556.500	20.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.03260	0.000	20.64	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.60060	0.618	22.89	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			708.44810	649.703	19.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			2.09020	2.195	21.13	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			924.79020	865.695	21.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			1.82390	1.909	21.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			954.52390	895.409	21.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			0.71490	0.737	22.64	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			305.24960	253.420	17.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			35.74970	41.720	17.42	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			338.44970	285.220	17.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			31.32160	36.391	17.59	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			364.02160	309.891	17.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			5.74810	6.204	19.75	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Put			0.00000	135.951	16.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			82.77900	98.431	16.27	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			185.47900	141.931	16.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			54.95660	64.903	16.84	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			257.65660	208.403	16.84	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			42.54960	49.920	17.19	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			88.67230	62.855	16.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			0.00000	179.119	16.28	1,791,187.00	10,000	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.00000	72.619	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			121.56140	147.856	16.13	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			124.26140	91.356	16.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Call			0.00000	102.451	16.21	1,024,515.00	10,000	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			58.01370	39.546	16.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			211.31790	250.507	16.59	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			64.01790	44.007	16.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			178.33110	213.427	16.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			81.03110	56.927	16.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			165.97230	199.355	16.38	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			28.78980	18.705	17.05	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			309.58980	357.615	16.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			32.28980	21.115	16.99	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			293.42310	340.285	16.93	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			36.12310	23.785	16.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			225.31370	266.046	16.65	2,660,463.00	10,000	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			7.92200	4.947	17.66	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			495.80290	551.813	17.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			8.50290	5.313	17.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			386.18140	438.530	17.26	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			18.88140	12.030	17.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			326.08980	375.204	17.05	7,504,090.00	20,000	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			2.74850	1.788	18.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			524.16250	580.781	17.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			6.86250	4.281	17.72	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			514.67560	571.103	17.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			7.37560	4.603	17.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			505.22200	561.447	17.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			0.92810	0.573	19.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			798.35590	857.156	19.31	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			1.05590	0.656	19.31	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			699.30290	757.784	18.71	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			2.00290	1.284	18.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			650.04850	708.288	18.41	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			0.39900	0.235	20.21	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			897.85260	956.832	19.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			0.55260	0.332	19.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			848.06440	906.967	19.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			0.76440	0.467	19.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			818.22810	877.073	19.43	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.06790	0.032	21.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,197.37750	1,256.541	21.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.07750	0.042	21.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			997.58780	1,056.667	20.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.28780	0.167	20.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			947.69900	1,006.735	20.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,317.34760	1,376.508	21.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.04760	0.008	21.28	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,297.34980	1,356.510	21.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.04980	0.010	21.35	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,217.36790	1,276.532	21.63	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			445.42710	492.968	14.48	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			40.72710	28.968	14.48	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,527.25240	1,586.491	19.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.45240	0.391	19.75	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,178.73300	1,237.756	18.22	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			1.93300	1.656	18.22	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			137.80110	157.114	15.76	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			271.00110	231.014	15.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.46400	0.481	33.98	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,553.66400	3,494.381	33.98	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			719.64080	775.872	14.96	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			14.44080	11.272	14.96	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			572.02840	622.519	14.21	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			32.52840	23.719	14.21	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			216.21230	244.454	15.24	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			206.71230	175.654	15.24	3,513,078.00	20,000	13,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			121.49620	137.038	16.17	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			381.99620	338.238	16.17	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			209.66250	236.367	15.19	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			241.76250	208.967	15.19	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			341.80060	379.894	14.71	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			123.90060	102.494	14.71	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			363.96890	403.266	14.72	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			141.36890	121.066	14.72	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	20/07/2015	Foreign Exchange Option	12.18	Call			366.85380	406.628	14.80	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			169.65380	149.628	14.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			180.99840	204.055	16.16	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			494.89840	457.955	16.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			0.00000	138.543	17.00	637,297.34	4,600	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			0.00000	652.443	17.00	3,001,237.34	4,600	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			8.38390	8.402	30.53	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,762.28390	3,702.302	30.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,599.37140	1,659.045	16.21	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			3.27140	2.945	16.21	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,254.05000	1,313.067	14.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			7.95000	6.967	14.80	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			500.14280	542.384	14.71	8,678,145.60	16,000	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			216.54280	198.384	14.71	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			0.00000	368.249	15.28	2,945,989.60	8,000	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			0.00000	354.249	15.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			19.10560	22.453	30.17	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,061.20560	4,004.153	30.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,666.61760	1,727.061	15.85	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			8.71760	8.761	15.85	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,327.19180	1,387.290	14.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			19.29180	18.990	14.94	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			199.64030	220.166	16.68	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			711.74030	671.866	16.68	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			447.73460	487.112	14.91	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			281.33460	260.112	14.91	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			556.81860	600.684	14.68	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			228.91860	211.984	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,353.93040	1,414.961	14.82	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			27.33040	27.561	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,325.64800	1,386.642	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			29.04800	29.242	14.76	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,242.21530	1,302.271	14.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			7.49820	7.850	16.19	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,904.78650	1,965.949	16.10	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			8.18650	8.549	16.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,535.06510	1,596.235	15.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			18.46510	18.835	15.25	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,144.26530	2,090.392	21.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			4.02610	5.171	29.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,007.42610	5,947.771	29.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			95.40500	105.379	19.69	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,598.80500	1,547.979	19.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,944.09820	2,005.250	16.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,878.40040	1,825.807	20.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			66.93590	74.418	21.09	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,020.33590	1,967.018	21.09	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	13.10	Call			215.93620	235.923	16.90	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			819.33620	778.523	16.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			60.86530	67.792	21.49	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			0.00000	896.619	17.34	180,220.38	201	201
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			161.96010	177.442	17.81	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,065.36010	1,020.042	17.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			238.72370	260.453	16.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			742.12370	703.053	16.61	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			75.00040	83.207	20.62	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			788.15450	748.021	16.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			222.51300	243.009	16.81	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			795.91300	755.609	16.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			323.91250	351.648	15.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			527.31250	494.248	15.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			0.00000	204.019	17.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			595.83770	560.641	16.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			0.00000	287.736	16.32	863,206.80	3,000	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			0.00000	630.336	16.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			529.25700	571.308	14.76	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			262.65700	243.908	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			224.75450	245.421	16.78	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			0.00000	274.672	14.88	824,016.60	3,000	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			397.54200	431.445	15.22	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			400.94200	374.045	15.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			604.02860	649.813	14.54	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			207.42860	192.413	14.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			292.43770	318.041	16.03	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			219.50040	203.644	14.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			545.84220	588.773	14.71	0.00	0	840
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			249.24220	231.373	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			666.71400	715.188	14.37	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			170.11400	157.788	14.37	0.00	0	27,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			0.00000	532.072	14.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			184.50040	171.121	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			616.20660	662.541	14.51	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			199.60660	185.141	14.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			970.86600	1,027.496	14.37	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			74.26600	70.096	14.37	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			586.10040	631.044	14.59	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			77.59280	73.124	14.35	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			809.57750	862.715	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			112.97750	105.315	14.25	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,055.87600	1,113.824	14.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			59.27600	56.424	14.42	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			641.10040	688.521	14.44	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			60.65740	57.686	14.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,021.55400	1,079.008	14.40	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	11.54	Put			64.95400	61.608	14.40	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,288.09500	1,349.031	14.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			31.49500	31.631	14.67	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			954.19280	1,010.524	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			35.61530	34.871	14.56	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,064.52100	1,122.586	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			57.92100	55.186	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,515.85220	1,577.015	15.21	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			19.25220	19.615	15.21	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,047.25740	1,105.086	14.42	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			32.22590	40.024	29.44	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,305.12590	4,251.924	29.44	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,180.59910	1,240.276	14.40	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			53.49910	52.176	14.40	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			214.93690	233.913	17.31	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			31.79680	32.698	14.86	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			957.83690	915.813	17.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			117.56490	129.208	19.50	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,590.46490	1,541.108	19.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,742.98420	1,805.232	15.64	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			15.88420	17.132	15.64	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,408.89680	1,470.798	14.86	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			336.84530	364.283	16.00	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			605.44530	571.883	16.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			229.01340	247.928	17.99	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,196.61340	1,154.228	17.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			49.97560	57.212	28.54	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,437.57560	4,383.512	28.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,816.26130	1,879.937	15.58	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			23.86130	26.237	15.58	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,485.97580	1,549.339	14.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			43.57580	45.639	14.83	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,884.62110	1,949.684	15.50	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			31.32110	34.684	15.50	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,557.00990	1,621.847	14.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			53.70990	56.847	14.78	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			239.20260	258.109	18.62	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,435.90260	1,393.109	18.62	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			52.22200	60.836	27.98	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,848.92200	4,795.836	27.98	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			708.33670	751.922	14.69	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			366.63670	348.422	14.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			6.13860	8.327	27.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,087.53860	8,027.927	27.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			148.61520	161.663	21.28	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,430.01520	2,381.263	21.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			129.67780	133.434	24.34	0.00	0	53,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,241.07780	3,183.034	24.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			331.24070	354.764	17.57	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,142.64070	1,104.364	17.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			118.64780	130.391	27.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,930.04780	3,879.992	27.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			158.07910	171.800	20.96	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,309.47910	2,261.400	20.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			426.78920	455.716	16.54	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			838.18920	805.316	16.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			146.55230	159.451	21.35	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,457.95230	2,409.051	21.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			343.69090	367.924	17.42	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,095.09090	1,057.524	17.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			820.40750	866.071	14.26	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			281.80750	265.671	14.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			200.78490	217.414	19.80	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,882.18490	1,837.014	19.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			441.03490	470.690	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			802.43490	770.290	16.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			910.34950	964.822	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			221.74950	214.422	14.13	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			399.91840	427.442	16.79	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			911.31840	877.041	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			849.48430	895.946	14.15	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			260.88430	245.546	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,051.81690	1,111.046	14.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			163.21690	160.646	14.11	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			455.85280	486.249	16.28	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			767.25280	735.849	16.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			942.15130	1,000.345	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			203.55130	199.945	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,372.80280	1,437.757	14.28	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			84.20280	87.357	14.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			885.56740	936.917	14.14	0.00	0	1,312
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			236.96740	226.517	14.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,089.75440	1,149.279	14.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			151.15440	148.879	14.11	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,782.10480	1,848.609	15.16	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			43.50480	48.209	15.16	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			977.99370	1,036.564	14.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			189.39370	186.163	14.12	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,735.38860	1,801.975	15.06	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			46.78860	51.576	15.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,550.91840	1,617.720	14.67	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			62.31840	67.320	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,199.44640	1,259.672	14.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			120.84640	119.272	14.09	0.00	0	580

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	9.15	Call			3,541.30930	3,603.745	18.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.70930	3.345	18.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,491.53650	3,554.027	18.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.93650	3.627	18.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,441.78170	3,504.331	18.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			3.18170	3.931	18.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			243.46670	262.077	19.15	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,681.86670	1,638.577	19.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			54.93240	65.675	27.70	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,213.33240	5,162.175	27.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,948.70720	2,014.629	15.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			37.10720	41.129	15.35	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,632.23100	1,698.005	14.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			60.63100	64.505	14.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,623.09050	1,688.848	14.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			61.49050	65.348	14.68	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			263.98050	282.345	19.63	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,947.38050	1,903.245	19.63	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,176.59470	1,236.337	13.96	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			179.99470	177.237	13.96	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			0.00000	608.521	15.97	2,799,195.68	4,600	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			0.00000	719.421	15.97	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,368.30080	1,431.270	13.79	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			134.90080	135.270	13.79	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			201.03500	214.970	21.57	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,767.63500	2,718.970	21.57	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,249.88190	1,310.185	13.84	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			186.58190	184.085	13.84	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			268.75960	286.103	20.20	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,245.45960	2,200.003	20.20	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			850.45550	893.716	14.71	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			482.45550	462.816	14.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			189.91520	188.257	13.78	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			37.84510	44.381	26.82	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,362.74510	7,306.481	26.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,927.64280	1,996.071	14.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			72.54280	78.171	14.55	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,075.83740	3,024.835	22.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			224.15300	235.749	25.42	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,819.05300	3,767.849	25.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,487.34160	1,554.477	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			132.24160	136.577	13.82	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,295.01520	1,356.157	13.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,465.33290	1,426.435	18.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			367.67140	388.973	18.92	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,772.57140	1,731.073	18.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			327.67020	347.102	19.53	0.00	0	1,204

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,012.57020	1,969.202	19.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			230.93740	242.735	22.43	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			266.99920	260.873	13.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,115.53320	1,172.007	13.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			270.43320	264.107	13.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,083.11770	1,138.557	14.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			288.01770	280.657	14.00	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			430.43290	454.336	18.06	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			221.76170	218.283	13.86	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,189.24690	1,247.848	13.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			234.14690	229.948	13.89	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,128.68880	1,185.564	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			263.58880	257.665	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,122.09920	1,178.773	13.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,273.38320	1,334.049	13.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			198.28320	196.149	13.80	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,216.86170	1,276.183	13.86	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,333.11560	1,394.203	13.74	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			192.71560	191.203	13.74	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			279.04020	295.157	20.88	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,588.64020	2,542.157	20.88	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			288.39310	300.237	21.58	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,942.09310	2,891.637	21.58	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,403.02310	1,464.515	13.65	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			196.72310	195.915	13.65	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			323.12430	327.245	22.88	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,373.82430	3,315.945	22.88	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,479.30110	1,543.650	13.62	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			200.00110	202.350	13.62	0.00	0	250
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			0.00000	326.831	13.93	326,830.60	1,000	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			0.00000	381.585	20.87	381,584.70	1,000	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			0.00000	2,666.885	20.87	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			0.00000	1,291.531	13.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			768.91800	800.564	16.32	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			969.71800	939.064	16.32	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			775.20770	807.089	16.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			956.00770	925.589	16.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			772.05120	803.817	16.30	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			962.85120	932.317	16.30	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			783.98970	816.107	16.27	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			956.38970	926.107	16.27	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			780.82500	812.822	16.30	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			963.22500	932.822	16.30	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			777.67280	809.555	16.32	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			970.07280	939.555	16.32	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,558.82250	1,624.362	13.69	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			209.42250	212.562	13.69	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	28/06/2016	Foreign Exchange Option	16.62	Call			350.56770	362.215	24.29	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,821.16770	3,770.415	24.29	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			381.88510	392.793	25.65	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,301.08510	4,249.393	25.65	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,630.68790	1,696.092	13.77	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			219.88790	222.692	13.77	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,703.39530	1,768.452	13.83	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			229.09530	231.452	13.83	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			354.17870	373.565	25.85	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,779.87870	4,736.565	25.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			874.34330	873.305	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,098.74330	1,097.705	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			880.54850	879.513	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,084.94850	1,083.913	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			877.43500	876.398	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,091.83500	1,090.798	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			997.80290	1,032.818	16.25	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			962.70290	934.918	16.25	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			994.64110	1,029.526	16.28	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			969.54110	941.626	16.28	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			991.49070	1,026.246	16.30	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			976.39070	948.346	16.30	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,780.94200	1,846.305	13.85	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			236.74200	239.305	13.85	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			331.20500	342.559	25.49	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,237.00500	5,185.559	25.49	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			303.77990	322.713	25.43	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,670.37990	5,626.313	25.43	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,846.40970	1,911.336	13.86	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			243.00970	244.936	13.86	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,921.31240	1,987.295	13.86	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			248.01240	250.795	13.86	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			282.49160	296.656	25.26	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,209.19160	6,160.156	25.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,425.96810	1,473.760	14.70	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			578.76810	563.359	14.70	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,435.73240	1,483.916	14.66	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			568.53240	553.516	14.66	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,430.83940	1,478.830	14.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			573.63940	558.430	14.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,178.35780	1,214.989	16.14	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			970.55780	943.989	16.14	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			258.26130	265.961	24.76	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,550.46130	6,494.961	24.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,963.62970	2,029.247	13.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			245.82970	248.247	13.72	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,184.97860	1,221.917	16.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			957.17860	930.917	16.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,181.65640	1,218.441	16.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			963.85640	937.441	16.11	0.00	0	0
Total \$ / R Option											37,131,057.64	116,001	1,770,761
Total \$ / R											906,183,638.44	185,782	2,946,119
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.35650		12.29730			753,746.50	61	509
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.55740		12.49660			5,186,206.20	413	550
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.75040		12.68860			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.96790		12.90510			0.00	0	31
Total \$ / R MAXI Future											5,939,952.70	474	1,114
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			100,756.95550	106,665.557	20.57	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			26.95550	15.557	20.57	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			99,758.77760	105,666.671	20.51	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			28.77760	16.671	20.51	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			98,760.72350	104,667.864	20.45	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			30.72350	17.864	20.45	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			89,675.24710	95,195.598	14.31	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			9,015.24710	8,455.598	14.31	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			88,866.82450	94,369.787	14.31	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			9,206.82450	8,629.787	14.31	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			88,061.51120	93,546.791	14.30	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			9,401.51120	8,806.791	14.30	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			100,718.74280	106,603.447	14.12	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			17,858.74280	17,563.447	14.12	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			102,195.25430	108,093.350	14.12	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			17,335.25430	17,053.350	14.12	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			101,455.60690	107,347.057	14.12	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			17,595.60690	17,307.057	14.12	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			92,376.90710	96,987.033	14.35	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			40,866.90710	39,197.033	14.35	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			91,884.15220	96,474.481	14.38	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			41,374.15220	39,684.481	14.38	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			91,393.99980	95,964.928	14.40	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			41,883.99980	40,174.928	14.40	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											5,939,952.70	474	1,114
£ / R	On	12/06/2015	Foreign Exchange Future			18.98170		18.85090			26,403,544.70	1,391	29,039
£ / R	On	14/09/2015	Foreign Exchange Future			19.27730		19.14350			2,698,822.00	140	4,179
£ / R	On	11/12/2015	Foreign Exchange Future			19.56430		19.42820			2,015,122.90	103	9,289
£ / R	On	14/03/2016	Foreign Exchange Future			19.89360		19.75490			0.00	0	2,035

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R Future										31,117,489.60	1,634	44,542
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call		1,850.98890	1,981.722	20.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put		0.08890	0.022	20.73	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call		167.19190	242.019	14.45	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put		156.29190	100.319	14.45	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call		161.78040	235.377	14.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put		160.88040	103.677	14.41	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call		157.27770	228.825	14.38	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put		166.37770	107.125	14.38	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call		3.26360	4.078	17.49	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put		1,152.36360	1,022.378	17.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call		656.33900	752.341	14.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put		462.83900	425.041	14.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call		189.82560	228.231	15.97	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put		1,546.32560	1,450.931	15.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call		921.53790	1,032.489	14.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put		176.61190	161.303	13.89	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call		651.12010	746.752	14.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put		467.62010	429.452	14.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call		8,163.50370	8,297.305	25.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put		0.00370	0.005	25.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		278.03790	255.189	14.07	0.00	0	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call		661.59110	757.955	14.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put		458.09110	420.655	14.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call		1,283.10580	1,403.503	13.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put		139.60580	126.203	13.78	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call		1,160.11190	1,278.603	13.89	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call		1,274.35000	1,390.397	13.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put		356.15000	336.097	13.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call		496.31040	555.314	15.44	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put		1,398.11040	1,321.014	15.44	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call		1,287.52020	1,404.340	13.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put		187.18300	178.177	13.65	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call		1,522.28670	1,645.146	13.65	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put		254.08670	240.846	13.65	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put		349.32020	330.040	13.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call		399.61500	448.353	16.03	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put		1,741.41500	1,654.053	16.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call		1,280.74450	1,397.361	13.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put		352.54450	333.061	13.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call		1,745.38300	1,872.477	13.65	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call		1,243.61040	1,320.239	13.57	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put		688.71040	626.639	13.57	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call		1,238.63260	1,314.997	13.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put		693.73260	631.397	13.58	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	19.19	Call			1,248.60700	1,325.501	13.56	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			683.70700	621.901	13.56	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											31,117,489.60	1,634	186,672
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09927		0.09905			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10101		0.10079			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10274		0.10251			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			905.11990	927.112	18.61	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.01990	0.012	18.61	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			46.54770	50.351	13.88	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			141.44770	123.251	13.88	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.09360	0.083	22.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,094.99360	1,072.983	22.17	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,089.46970	1,110.743	12.33	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			10.46970	9.543	12.33	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			313.82490	323.817	12.75	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			234.82490	222.617	12.75	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			69.97940	74.269	16.08	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			990.97940	973.069	16.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,304.55630	1,327.200	14.85	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			53.75630	53.700	14.85	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			576.98320	589.580	15.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			326.18320	316.080	15.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			243.45670	250.705	17.58	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			992.65670	977.205	17.58	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,739
€ / R	On	12/06/2015	Foreign Exchange Future			13.93500		13.85760			30,684,870.00	2,202	148,308
€ / R	On	14/09/2015	Foreign Exchange Future			14.17960		14.10020			2,821,740.40	199	25,819
€ / R	On	21/09/2015	Foreign Exchange Future			14.19850		14.34000			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.29340		14.34000			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.41950		14.33900			793,072.50	55	10,593
€ / R	On	25/01/2016	Foreign Exchange Future			14.55130		14.62000			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.69680		14.61500			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			15.24270		15.16280			0.00	0	0
Total € / R Future											34,299,682.90	2,456	187,720
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,552.61190	1,475.261	23.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.26410	0.325	22.96	0.00	0	7,300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,492.66410	1,415.325	22.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.22790	0.281	23.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,532.62790	1,455.281	23.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,542.61970	1,465.270	23.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			399.94980	467.755	16.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			22.34980	12.755	16.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			170.64890	219.201	15.51	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			93.04890	64.201	15.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.21190	0.261	23.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			0.14550	0.069	20.31	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			471.95580	542.701	16.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			14.35580	7.700	16.50	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			30.13800	40.473	16.01	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			372.53800	305.473	16.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.21970	0.271	23.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,607.60280	1,685.000	19.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.00280	0.000	19.73	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,207.74550	1,285.069	20.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			62.71980	62.231	13.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			248.57770	283.755	15.29	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			748.37770	704.155	15.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,247.96670	1,327.678	14.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			47.76670	48.078	14.03	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			133.71300	154.550	16.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,273.51300	1,214.950	16.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			132.48960	153.162	16.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,282.28960	1,223.562	16.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,854.04900	1,934.458	15.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			13.84900	14.858	15.22	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,430.83290	1,511.909	14.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			184.21720	211.433	15.98	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			984.01720	931.833	15.98	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			131.27940	151.790	16.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,291.07940	1,232.191	16.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,132.91980	1,211.831	13.92	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			30.63290	32.309	14.26	0.00	0	7,900
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			0.00000	389.274	14.68	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			0.00000	530.774	14.68	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			0.00000	385.626	14.70	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			0.00000	537.126	14.70	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			0.00000	240.711	15.81	240,710.70	1,000	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			0.00000	892.211	15.81	892,210.70	1,000	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			0.00000	392.956	14.66	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			0.00000	524.456	14.66	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			0.00000	493.170	14.52	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			0.00000	549.770	14.52	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			0.00000	316.040	15.74	316,040.20	1,000	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			0.00000	942.640	15.74	942,640.20	1,000	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			0.00000	500.986	14.48	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			0.00000	537.586	14.48	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			0.00000	497.061	14.50	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			0.00000	543.661	14.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,395.77380	1,475.909	13.51	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			106.77380	106.409	13.51	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			163.18270	178.827	18.90	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,324.18270	2,259.327	18.90	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			380.96220	416.087	15.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,031.96220	986.586	15.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,395.31780	3,476.723	17.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			6.31780	7.223	17.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			378.56240	413.482	15.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,039.56240	993.982	15.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			376.18070	410.897	15.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,047.18070	1,001.396	15.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			790.12070	853.003	13.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			351.12070	333.503	13.62	0.00	0	6,076
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			0.00000	551.518	15.29	551,517.90	1,000	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			0.00000	920.218	15.29	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			0.00000	650.577	14.67	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			0.00000	719.277	14.67	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			0.00000	646.956	14.69	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			0.00000	725.656	14.69	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			0.00000	572.932	15.15	572,932.30	1,000	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			0.00000	871.632	15.15	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			0.00000	654.222	14.65	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			0.00000	712.922	14.65	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			400.36620	379.284	13.22	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,015.88080	1,077.017	13.18	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			390.88080	370.217	13.18	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,010.61140	1,071.534	13.20	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			395.61140	374.734	13.20	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,005.36620	1,066.084	13.22	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,115.44260	1,163.360	14.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			902.64260	870.660	14.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,111.61160	1,159.404	14.77	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			908.81160	876.704	14.77	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,119.28430	1,167.266	14.74	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			896.48430	864.566	14.74	0.00	0	0
Total € / R Option											3,516,052.00	6,000	205,679
Total € / R											37,815,734.90	8,456	393,399
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.48340		9.59380			0.00	0	13,912

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.58830		9.69930			0.00	0	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.69190		9.80340			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.81420		9.92670			0.00	0	1,000
Total AU\$ / R Future											0.00	0	16,915
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.00010	0.016	23.21	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			943.82470	833.447	19.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.02470	0.047	19.37	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			594.51770	484.680	16.46	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			0.71770	1.280	16.46	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			647.23700	756.943	19.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.98360	0.323	19.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			657.18360	766.923	19.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.93330	0.305	19.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			667.13330	776.905	19.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,193.80010	1,083.416	23.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			2.68920	4.939	15.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			133.24520	59.874	12.10	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			39.44520	76.474	12.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			50.74730	20.644	13.61	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			106.94730	187.244	13.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			1.03700	0.343	19.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			446.48920	338.339	15.17	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			73.49920	57.665	13.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			714.19920	809.365	13.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			72.11370	56.586	13.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			722.81370	818.286	13.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			70.75610	55.527	13.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			731.45610	827.227	13.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.05440	5.911	17.75	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,557.78950	2,447.026	18.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.38950	5.126	18.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,508.11040	2,397.404	17.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.71040	5.504	17.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,458.45440	2,347.811	17.75	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			259.29360	305.098	12.97	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			687.65600	620.256	12.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			250.95600	296.056	12.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			681.80510	614.759	12.95	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			255.10510	300.560	12.95	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			675.99360	609.298	12.97	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											0.00	0	23,371
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.91320		9.87870			0.00	0	3,936

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.06040		10.02510			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			47.16820	53.877	14.79	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			158.46820	130.677	14.79	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			44.37110	50.727	14.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			165.67110	137.527	14.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			41.71170	47.733	14.92	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			173.01170	144.533	14.92	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			468.83470	494.736	11.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			103.73470	94.336	11.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			483.06660	509.436	11.73	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			97.96660	89.036	11.73	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			475.92170	502.058	11.74	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			100.82170	91.658	11.74	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	3,936
CHF / R	On	12/06/2015	Foreign Exchange Future			13.22830		13.14710			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.49090		13.40950			0.00	0	1,607
Total CHF / R Future											0.00	0	8,865
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,287.20690	1,368.390	23.28	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			0.10690	0.090	23.28	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,307.18980	1,388.386	23.54	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			0.08980	0.087	23.54	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,297.19990	1,378.388	23.41	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			0.09990	0.088	23.41	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			763.57030	836.060	14.05	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			144.07030	135.160	14.05	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			756.49700	828.662	14.06	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			146.99700	137.762	14.06	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			749.46550	821.297	14.06	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			149.96550	140.397	14.06	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			1.99040		1.98290			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.01160		2.00370			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,230.71370	1,305.196	18.59	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			1.71370	1.195	18.59	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	12/06/2015	Foreign Exchange Option	1.84	Call			1,429.84530	1,504.500	19.33	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			0.84530	0.500	19.33	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,330.20110	1,404.775	18.96	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			1.20110	0.775	18.96	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			635.93220	602.004	14.39	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			665.25180	715.196	14.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			528.25180	499.196	14.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			615.92030	663.180	14.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			578.92030	547.180	14.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			572.93220	618.004	14.39	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			1.86890		1.85700			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.90430		1.89200			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,172.64520	1,292.303	22.39	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			2.64520	3.303	22.39	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,073.73630	1,193.555	21.85	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			3.73630	4.555	21.85	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			975.45660	1,095.463	21.42	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			5.45660	6.463	21.42	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			61.20400	59.684	13.26	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,491.55420	1,612.313	13.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			71.55420	69.313	13.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,403.36680	1,523.250	13.08	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			83.36680	80.250	13.08	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,581.20400	1,702.684	13.26	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			0.12760		0.12670			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12740		0.12650			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12700		0.12610			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			0.06210		0.06170			0.00	0	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05890		0.05850			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05740		0.05690			0.00	0	112,080

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			8.78870		8.81560			0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Future			8.80830		8.83400			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.85780		8.88170			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.92780		8.95320			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Call			12.49680	12.550	18.36	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			286.89680	313.850	18.36	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			11.57570	11.667	18.42	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			295.97570	322.967	18.42	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			10.71770	10.841	18.47	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Put			305.11770	332.141	18.47	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.79	Call			184.43810	397.124	40.65	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.79	Put			140.43810	378.824	40.65	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.80	Call			179.14590	397.551	41.20	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.80	Put			145.14590	389.251	41.20	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.81	Call			173.95220	387.503	40.65	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.81	Put			149.95220	389.203	40.65	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.65	Call			268.72680	397.278	32.93	0.00	0	10,000
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.65	Put			84.72680	238.978	32.93	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Call			125.37830	120.983	11.50	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Put			333.67830	353.183	11.50	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Call			122.65770	118.403	11.54	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Put			340.95770	360.603	11.54	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Call			119.99550	115.878	11.58	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Put			348.29550	368.078	11.58	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			258.63390	254.027	13.00	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			415.43390	436.227	13.00	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			265.46450	260.584	12.94	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			402.26450	422.784	12.94	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			262.02690	257.284	12.97	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			408.82690	429.484	12.97	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			1.12770		1.12690			789,390.00	700	1,116
QUANTO €On 14/09/2015 Foreign Exchange Future			1.12920		1.12830			0.00	0	25,018
QUANTO €On 11/12/2015 Foreign Exchange Future			1.13090		1.13010			0.00	0	0
Total QUANTO € / \$ Future								789,390.00	700	26,134

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$											789,390.00	700	26,134
RAIN	On	12/06/2015	Foreign Exchange Future			21,922.74000		21,818.56000			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			4.62750		4.57230			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.57950		4.52880			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.28380	0.123	18.60	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			417.98380	362.623	18.60	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.26020	0.100	18.66	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			427.96020	372.600	18.66	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.23640	0.082	18.73	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			437.93640	382.582	18.73	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			82.39700	103.635	12.21	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			163.59700	134.135	12.21	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			89.52560	112.324	12.15	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			150.72560	122.824	12.15	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			85.89940	107.912	12.18	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			157.09940	128.412	12.18	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			1.70800		1.70010			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.65830		1.64620			0.00	0	90
Total ZMW / R Future											0.00	0	106
Total ZMW / R											0.00	0	106
Total Futures											941 199 096.00	75,045	1,640,689
Total Options											40 647 109.64	122,001	2,135,026
Grand Total:											981,846,205.64	197,046	3,775,715