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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/06/2015 Foreign Exchange Future			12.57350		12.58260			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.59810		12.58260			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.60010		12.58690			2,640,804,558.60	209,586	673,880
\$ / R On 19/06/2015 Foreign Exchange Future			12.61430		12.60210			0.00	0	0
\$ / R On 25/06/2015 Foreign Exchange Future			12.62810		12.61520			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.63050		12.61730			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.63970		12.62600			0.00	0	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.64430		12.63040			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.65350		12.63910			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.66930		12.65440			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.68470		12.66970			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.70450		12.68940			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.76420		12.74910			0.00	0	9
\$ / R On 26/08/2015 Foreign Exchange Future			12.76640		12.75140			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.76860		12.75360			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.77750		12.76250			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.79970		12.78490			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.80860		12.79380			2,580,446,173.20	201,462	308,601
\$ / R On 28/09/2015 Foreign Exchange Future			12.84010		12.82520			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.84460		12.82970			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.90750		12.89250			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Future			12.97040		12.95520			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.99960		12.98440			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			13.00650		12.99130			936,468.00	72	98,224
\$ / R	On	21/12/2015	Foreign Exchange Future			13.02980		13.01460			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			13.11640		13.10090			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			13.15380		13.13820			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			13.18420		13.16850			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.21930		13.20360			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.22660		13.21080			1,719,458.00	130	6,956
\$ / R	On	29/03/2016	Foreign Exchange Future			13.26320		13.24680			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.33130		13.31390			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.40680		13.38820			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.43110		13.41210			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.43840		13.41930			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.44720		13.42780			0.00	0	3,300
\$ / R	On	28/06/2016	Foreign Exchange Future			13.47870		13.45940			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.53970		13.52060			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.60280		13.58390			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			13.65320		13.63450			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.67210		13.65350			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.73100		13.71260			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.80040		13.78220			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.83400		13.81600			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.84460		13.82650			0.00	0	0
Total \$ / R Future											5,223,906,657.80	411,250	1,124,007
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			572.63980	563.500	22.38	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			0.03980	0.000	22.38	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Call			308.68200	320.282	26.45	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Put			6.08200	2.182	26.45	0.00	0	3,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			622.82640	638.129	30.46	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			0.22640	0.029	30.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,856.90000	1,870.100	23.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.00000	0.000	23.96	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,836.90000	1,850.100	24.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.00000	0.000	24.08	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,786.90000	1,800.100	24.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	24.39	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			1.19330	0.588	25.76	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			914.29330	900.488	25.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			4.31060	2.237	22.37	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			637.41060	622.137	22.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			3.64840	1.837	22.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			666.74840	651.737	22.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.41540	0.696	25.25	0.00	0	22,320

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	13.46	Put			874.51540	860.596	25.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			102.41070	93.582	17.77	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			115.51070	93.482	17.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			89.93920	80.613	18.00	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			133.03920	110.513	18.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			14.39110	9.343	20.74	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			427.49110	409.243	20.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			229.96350	230.863	19.30	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			43.06350	30.763	19.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			159.61480	155.297	18.54	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			72.71480	55.197	18.54	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			123.59200	116.377	18.08	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			96.69200	76.277	18.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			354.42470	361.776	20.44	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			17.52470	11.676	20.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			310.90290	316.404	20.06	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			24.00290	16.304	20.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Call			237.62900	239.032	19.37	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.39	Put			40.72900	28.932	19.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			445.84580	455.921	21.20	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			8.94580	5.821	21.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			399.51050	408.381	20.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			12.61050	8.281	20.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			381.30940	389.611	20.67	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			14.40940	9.511	20.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			570.33560	582.347	22.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			3.43560	2.247	22.19	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			550.90390	562.709	22.04	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			4.00390	2.609	22.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			464.66730	475.144	21.36	118,310.88	249	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			7.76730	5.044	21.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			777.62580	790.567	23.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			0.72580	0.467	23.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			658.61680	671.241	22.90	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			1.71680	1.141	22.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			589.84170	602.033	22.35	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			2.94170	1.933	22.35	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			807.48350	820.473	24.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			0.58350	0.373	24.17	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			797.52760	810.502	24.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			0.62760	0.402	24.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			787.57490	800.533	24.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			0.67490	0.433	24.00	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			1,086.97330	1,100.145	26.55	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			0.07330	0.045	26.55	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			987.05470	1,000.196	25.70	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			0.15470	0.096	25.70	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	11.65	Call			937.12430	950.240	25.28	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			0.22430	0.140	25.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,186.93460	1,200.121	27.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			0.03460	0.021	27.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,136.95030	1,150.131	26.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			0.05030	0.031	26.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			1,106.96310	1,120.139	26.72	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			0.06310	0.039	26.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,486.90040	1,500.100	26.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.00040	0.000	26.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,286.91150	1,300.106	27.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.01150	0.006	27.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,236.92370	1,250.114	27.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			0.02370	0.014	27.83	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,606.90000	1,620.100	25.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	25.52	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,586.90010	1,600.100	25.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.00010	0.000	25.64	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,506.90030	1,520.100	26.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.00030	0.000	26.14	0.00	0	0
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Call			328.08070	334.044	16.27	0.00	0	10,000
\$ / R	On	19/06/2015	Foreign Exchange Option	12.32	Put			45.98070	39.744	16.27	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			703.12800	715.065	15.46	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			7.92800	6.965	15.46	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,817.43740	1,830.626	22.33	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.13740	0.126	22.33	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,467.89500	1,481.027	20.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			0.59500	0.527	20.59	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			271.09840	273.619	15.78	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			113.79840	103.119	15.78	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.44400	0.267	33.13	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,263.14400	3,249.767	33.13	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			1,000.73700	1,013.852	16.87	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			4.73700	4.152	16.87	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			386.30330	392.586	15.41	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			85.90330	78.286	15.41	0.00	0	13,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			226.04290	228.133	15.89	0.00	0	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			195.64290	183.833	15.89	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			840.78170	853.382	15.85	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			10.38170	9.082	15.85	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			369.62320	376.098	15.32	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			110.52320	102.598	15.32	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			553.82860	563.877	14.86	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			44.72860	40.377	14.86	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			573.00770	583.749	14.86	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			58.60770	54.449	14.86	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			568.98530	579.419	14.87	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	Put			79.28530	74.719	14.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			290.64470	296.974	15.82	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			311.24470	302.474	15.82	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			199.79440	203.732	16.67	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			480.39440	469.232	16.67	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			9.30750	8.720	29.73	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,469.90750	3,454.220	29.73	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,891.18380	1,906.250	17.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			1.78380	1.750	17.66	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,543.67280	1,558.605	16.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			4.27280	4.105	16.26	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			703.41920	715.224	14.72	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			124.31920	121.024	14.72	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			494.15670	503.206	15.27	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			245.05670	239.005	15.27	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			249.03480	253.404	16.75	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			607.63480	597.004	16.75	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			28.00410	28.249	30.19	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,774.40410	3,759.649	30.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,959.01520	1,973.951	16.73	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			5.41520	5.351	16.73	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,615.50800	1,630.304	15.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			11.90800	11.704	15.83	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			294.77400	300.029	16.34	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			511.17400	501.429	16.34	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			634.58810	645.217	14.87	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			172.08810	167.717	14.87	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			761.94060	773.467	14.60	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			137.04060	133.767	14.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,641.62490	1,656.280	15.55	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			17.82490	17.680	15.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,612.73260	1,627.375	15.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			18.93260	18.775	15.49	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,526.45550	1,541.049	15.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			4.98740	4.975	16.93	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			5.43670	5.421	16.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,825.90380	1,840.626	15.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			12.10380	12.026	15.98	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			91.93170	93.310	20.56	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,748.13170	1,734.710	20.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,238.78740	2,253.575	16.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,869.37120	1,855.832	20.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			7.14530	7.369	30.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,713.34530	5,698.769	30.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			228.94980	232.435	17.36	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			835.14980	823.834	17.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,199.23670	2,214.021	16.84	0.00	0	13,700

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	14.00	Put			1,339.21110	1,326.370	19.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			103.57980	105.116	20.11	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,609.77980	1,596.516	20.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			316.11010	321.103	16.44	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			592.31010	582.503	16.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			83.17120	84.432	20.96	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			613.10530	603.144	16.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			264.89470	269.014	16.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			721.09470	710.414	16.94	0.00	0	201
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			373.85660	379.789	15.96	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			480.05660	471.189	15.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			133.01110	134.970	19.19	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			544.90900	535.473	16.24	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			319.24390	324.287	16.41	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			585.44390	575.687	16.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			560.45230	569.500	15.15	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			266.65230	260.900	15.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			306.90530	311.744	16.52	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			364.03300	356.595	15.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			412.62060	419.151	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			418.82060	410.551	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			725.90070	737.100	14.68	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			162.10070	158.500	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			338.70900	344.073	16.24	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			186.20730	182.076	14.80	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			618.08380	627.959	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			224.28380	219.359	14.98	0.00	0	4,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			818.72280	830.805	14.56	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			124.92280	122.205	14.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			457.83300	465.195	15.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			132.11650	129.214	14.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			746.20690	757.626	14.63	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			152.40690	149.026	14.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			896.86080	909.510	14.60	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			103.06080	100.910	14.60	0.00	0	46,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			680.00730	690.676	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			111.42500	109.054	14.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			834.09500	846.295	14.57	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			120.29500	117.695	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,237.26400	1,251.469	14.77	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			43.46400	42.869	14.77	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			795.91650	807.814	14.55	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			45.55170	44.905	14.76	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			1,062.03650	1,075.602	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			68.23650	67.002	14.68	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,327.96300	1,342.395	14.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			34.16300	33.795	14.81	0.00	0	27,540

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	12.04	Call			865.22500	877.654	14.58	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			35.01210	34.624	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,291.46420	1,305.813	14.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			37.66420	37.213	14.79	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,574.31020	1,588.932	15.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			20.51020	20.332	15.39	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,219.35170	1,233.505	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			22.65550	22.449	15.28	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,337.30290	1,351.744	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			33.50290	33.144	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,806.41270	1,821.129	15.94	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			12.61270	12.529	15.94	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,318.81210	1,333.224	14.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			49.73740	51.051	29.62	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,024.53740	4,010.951	29.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,459.62460	1,474.611	15.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			34.42460	34.512	15.02	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			298.23730	302.976	16.93	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			21.56390	21.792	15.54	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			743.03730	732.876	16.93	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			160.86520	163.365	19.01	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,335.66520	1,323.265	19.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,036.09170	2,051.254	16.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			10.89170	11.154	16.28	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,696.76390	1,711.891	15.54	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			464.05690	471.550	15.71	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			434.35690	426.950	15.71	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			304.83760	309.585	17.57	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			972.33760	962.085	17.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			69.78900	71.647	28.67	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,157.28900	4,144.147	28.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,110.32530	2,126.193	16.21	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			17.82530	18.693	16.21	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,774.47760	1,790.486	15.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			31.97760	32.986	15.51	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,179.76910	2,196.494	16.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			24.56910	26.094	16.14	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,846.57310	1,863.589	15.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			41.37310	43.189	15.46	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			309.28200	313.979	18.18	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,204.08200	1,193.579	18.18	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			75.90790	77.826	28.28	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,570.70790	4,557.427	28.28	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			899.98840	914.063	14.51	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			255.58840	254.463	14.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			137.51530	139.572	23.18	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,946.21530	2,933.072	23.18	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	14.84	Call			200.57330	203.435	20.50	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,049.27330	2,036.935	20.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			10.29740	10.621	28.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,788.99740	7,774.121	28.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			185.28490	187.926	20.88	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,193.98490	2,181.426	20.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			425.43660	431.666	17.20	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			934.13660	925.166	17.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			130.60780	132.948	26.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,639.30780	3,626.448	26.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			257.03670	260.699	19.38	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,635.73670	1,624.199	19.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			548.44990	556.712	16.21	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			657.14990	650.212	16.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			188.02270	190.702	20.81	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,166.72270	2,154.202	20.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			441.63230	448.150	17.05	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			890.33230	881.650	17.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			784.91290	797.299	14.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			353.61290	350.799	14.98	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			385.66060	391.173	17.60	0.00	0	4,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			1,054.36060	1,044.673	17.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			566.54140	575.077	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			625.24140	618.577	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			1,120.35540	1,136.552	14.47	1,491,156.62	1,312	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			169.05540	170.052	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			514.19440	521.926	16.46	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			722.89440	715.426	16.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			1,039.88860	1,055.374	14.48	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			198.58860	198.874	14.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,227.42550	1,244.352	14.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			136.12550	137.852	14.44	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			585.30110	594.110	15.96	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			594.00110	587.610	15.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,150.42610	1,166.852	14.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			159.12610	160.352	14.46	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,468.00300	1,485.698	14.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			86.70300	89.198	14.58	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			1,076.05400	1,091.876	14.48	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			184.75400	185.375	14.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,306.92540	1,324.255	14.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			115.62540	117.755	14.43	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,029.00950	2,046.487	15.73	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			37.70950	39.987	15.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,188.60500	1,205.295	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			147.30500	148.795	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,656.87970	1,674.609	14.97	0.00	0	1,197

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			65.57970	68.109	14.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,841.20370	1,858.846	15.35	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			49.90370	52.346	15.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,347.56990	1,365.062	14.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			106.26990	108.562	14.42	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,076.41990	2,093.848	15.82	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			35.11990	37.348	15.82	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,843.46540	3,859.019	19.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			2.16540	2.519	19.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,793.65610	3,809.234	19.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			2.35610	2.734	19.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,743.86240	3,759.467	19.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			2.56240	2.967	19.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			309.77180	313.535	18.73	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,445.17180	1,433.735	18.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			79.10770	81.740	27.87	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,934.50770	4,921.940	27.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,244.59250	2,261.822	15.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			29.99250	32.022	15.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,922.73640	1,940.533	15.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			48.13640	50.733	15.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,913.39630	1,931.209	15.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			48.79630	51.409	15.36	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			718.75540	726.356	15.66	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			587.85540	579.956	15.66	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			664.30800	670.828	15.98	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			673.40800	664.428	15.98	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			329.71270	331.841	19.23	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,708.81270	1,695.441	19.23	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,430.77500	1,447.775	14.12	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			129.87500	131.375	14.12	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,646.60840	1,663.987	14.43	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			108.40840	110.187	14.43	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			246.24380	247.098	21.12	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,508.04380	2,493.298	21.12	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,508.11060	1,526.524	14.12	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			139.61060	142.324	14.12	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			330.17900	331.271	19.79	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,001.67900	1,987.071	19.79	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,036.51390	1,046.721	14.41	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			362.91390	357.421	14.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			145.33700	146.290	14.04	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			54.29440	54.291	26.91	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,073.49440	7,057.691	26.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,222.02750	2,240.087	15.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			61.22750	63.487	15.07	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,801.38990	2,785.805	21.61	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	14/03/2016	Foreign Exchange Option	16.50	Call			243.66580	244.099	24.36	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,532.86580	3,517.499	24.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,771.01370	1,788.473	14.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			110.21370	111.873	14.38	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,556.13700	1,572.890	14.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,255.58140	1,241.979	17.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			448.93690	450.385	18.51	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,548.13690	1,533.785	18.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			400.35320	401.384	19.14	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,779.55320	1,764.784	19.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			262.18990	262.405	21.61	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			200.54590	199.984	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,354.12460	1,369.278	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			203.32460	202.678	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,318.39260	1,333.110	14.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			217.59260	216.510	14.06	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			526.38140	528.579	17.66	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			164.25100	164.759	13.91	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,434.92910	1,450.951	13.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			174.12910	174.352	13.94	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,368.59220	1,383.915	14.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			197.79220	197.315	14.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,361.34590	1,376.584	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,530.92790	1,547.572	14.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			150.12790	150.972	14.00	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,465.05100	1,481.359	13.91	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			336.08110	337.081	20.46	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,339.28110	2,323.881	20.46	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,597.51200	1,614.549	14.05	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			150.71200	151.349	14.05	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,670.35830	1,689.423	14.01	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			156.45830	158.123	14.01	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			337.06040	338.707	21.14	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,683.16040	2,667.407	21.14	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,753.64650	1,771.747	13.97	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			165.44650	164.947	13.97	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			342.71250	345.464	21.96	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,084.51250	3,068.664	21.96	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,465.70010	2,450.188	20.49	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,469.45490	1,484.002	13.80	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			257.35490	252.902	13.80	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			427.80010	431.288	20.49	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			909.02280	914.646	15.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			799.72280	786.246	15.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			916.09020	921.802	15.83	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			786.79020	773.402	15.83	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			912.54360	918.211	15.86	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	09/06/2016	Foreign Exchange Option	13.30	Put			793.24360	779.811	15.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			924.47300	931.429	15.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			786.67300	774.229	15.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			920.91510	927.838	15.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			793.11510	780.638	15.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			917.37760	924.262	15.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			799.57760	787.062	15.89	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			376.41560	376.070	23.31	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,537.01560	3,517.370	23.31	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,834.10090	1,853.505	14.02	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			174.70090	174.805	14.02	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,904.80200	1,923.546	14.05	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			184.20200	183.846	14.05	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			405.76910	405.364	24.69	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,015.16910	3,995.664	24.69	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,977.50050	1,994.713	14.07	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			193.60050	191.913	14.07	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			433.31360	436.895	26.14	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,549.41360	4,534.095	26.14	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			872.26550	869.140	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,096.66550	1,093.540	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			878.47580	875.358	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,082.87580	1,079.758	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			875.35970	872.238	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,089.75970	1,086.638	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,148.40760	1,154.396	15.81	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			803.90760	791.196	15.81	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,144.64940	1,150.615	15.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			810.14940	797.415	15.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,140.91650	1,146.854	15.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			816.41650	803.654	15.86	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			398.12290	400.802	25.77	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,994.62290	4,978.702	25.77	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			2,054.87190	2,071.390	14.06	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			201.37190	199.290	14.06	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,119.03410	2,135.879	14.05	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			206.43410	204.879	14.05	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			368.81290	380.093	25.77	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,426.21290	5,419.093	25.77	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,192.02310	2,207.785	13.95	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			209.82310	207.385	13.95	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			345.17120	346.541	25.52	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,962.97120	5,946.141	25.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,630.82450	1,639.686	14.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			474.82450	465.686	14.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,641.83410	1,650.785	14.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			465.83410	456.785	14.39	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	14/12/2016	Foreign Exchange Option	12.65	Call			1,636.32110	1,645.222	14.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			470.32110	461.222	14.41	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,336.51000	1,342.020	15.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			820.01000	807.420	15.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			311.18670	311.965	25.01	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,294.68670	6,277.364	25.01	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			2,238.15010	2,253.589	13.89	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			211.65010	208.989	13.89	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,344.30320	1,349.871	15.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			807.80320	795.271	15.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,340.40050	1,345.936	15.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			813.90050	801.336	15.70	0.00	0	0
Total \$ / R Option											1,609,467.50	1,561	1,820,849
Total \$ / R											5,225,516,125.30	412,811	2,944,856
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.60010		12.58690			1,146,609.10	91	412
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.80860		12.79380			3,432,704.80	268	526
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.00650		12.99130			65,032.50	5	29
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.22660		13.21080			0.00	0	31
Total \$ / R MAXI Future											4,644,346.40	364	998
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			129,690.99290	131,010.534	27.45	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			0.99290	0.534	27.45	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			128,691.15270	130,010.633	27.52	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1.15270	0.633	27.52	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			127,691.33600	129,010.749	27.58	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1.33600	0.749	27.58	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			115,730.92250	117,125.922	14.73	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			5,350.92250	5,265.922	14.73	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			114,853.09310	116,245.009	14.73	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			5,473.09310	5,385.009	14.73	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			113,977.62750	115,366.393	14.72	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			5,597.62750	5,506.393	14.72	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			125,893.29280	127,603.188	14.44	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			12,763.29280	12,953.188	14.44	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			127,483.40280	129,201.313	14.43	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			12,353.40280	12,551.313	14.43	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			126,687.13120	128,401.201	14.44	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			12,557.13120	12,751.201	14.44	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			113,015.82210	114,202.398	14.28	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			30,935.82210	30,542.398	14.28	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			112,381.30960	113,556.843	14.29	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			31,301.30960	30,896.843	14.29	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			111,749.01980	112,913.447	14.29	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			31,669.01980	31,253.447	14.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											4,644,346.40	364	998
£ / R	On	12/06/2015	Foreign Exchange Future			19.24430		19.18580			416,061,766.00	21,620	28,669
£ / R	On	14/09/2015	Foreign Exchange Future			19.54940		19.48790			388,348,831.00	19,865	24,391
£ / R	On	11/12/2015	Foreign Exchange Future			19.84270		19.78040			178,584.30	9	9,030
£ / R	On	14/03/2016	Foreign Exchange Future			20.17610		20.11200			0.00	0	1,035
Total £ / R Future											804,589,181.30	41,494	63,125
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			2,185.80080	2,244.300	26.38	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			0.00080	0.000	26.38	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			384.96620	427.882	18.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			39.16620	23.582	18.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			376.61690	418.988	18.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			40.81690	24.688	18.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			368.32780	410.142	17.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			42.52780	25.842	17.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			6.46430	6.722	20.88	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			820.66430	762.422	20.88	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			868.72700	922.358	14.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			330.82700	322.958	14.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			264.08060	289.523	15.92	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,276.18060	1,240.123	15.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,174.91380	1,233.564	14.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			111.95300	109.703	13.97	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			862.55520	916.036	14.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			334.65520	326.635	14.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,507.90210	8,569.403	25.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00210	0.003	25.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			187.01380	184.164	14.22	0.00	0	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			874.93070	928.704	14.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			327.03070	319.304	14.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,573.49630	1,632.966	13.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			85.59630	83.566	13.85	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,439.85300	1,499.103	13.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,544.45740	1,604.457	13.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			274.05740	271.757	13.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			619.08260	656.480	15.37	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,168.68260	1,143.780	15.37	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,559.20730	1,619.303	13.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			139.57660	139.519	13.89	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,812.68570	1,874.142	13.90	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			192.28570	191.442	13.90	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			268.80730	266.603	13.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			498.53850	530.271	15.93	0.00	0	18,900

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	20.77	Put			1,488.13850	1,457.571	15.93	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,551.82540	1,611.871	13.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			271.42540	269.171	13.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,049.97660	2,112.219	13.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,449.22790	1,479.176	13.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			537.22790	503.076	13.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,443.58740	1,472.740	13.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			541.58740	506.640	13.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,454.88780	1,485.628	13.22	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			532.88780	499.528	13.22	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											804,589,181.30	41,494	205,255
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10056		0.10022			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10235		0.10200			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10411		0.10375			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,022.10400	1,055.806	28.15	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.00400	0.006	28.15	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			82.98210	88.288	13.38	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			60.88210	32.488	13.38	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.08460	0.014	24.35	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			977.98460	944.214	24.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,206.65110	1,241.620	12.89	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			6.75110	6.620	12.89	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			378.01770	395.266	12.49	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			178.11770	160.266	12.49	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			85.54750	88.145	15.65	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			885.64750	853.145	15.65	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,419.48860	1,453.160	15.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			44.48860	42.260	15.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			651.24450	673.404	15.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			276.24450	262.504	15.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			276.42120	285.435	17.35	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			901.42120	874.535	17.35	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			14.11880		13.98190			9,756,090.80	691	149,343
€ / R	On	14/09/2015	Foreign Exchange Future			14.37060		14.23000			10,533,649.80	733	26,286
€ / R	On	21/09/2015	Foreign Exchange Future			14.39000		14.24910			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.48670		14.34510			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.61540		14.47270			365,385.00	25	10,468

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	25/01/2016	Foreign Exchange Future			14.74840		14.60470			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.89530		14.75090			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			15.44890		15.29770			0.00	0	0
Total € / R Future											20,655,125.60	1,449	189,097
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,368.32370	1,231.293	25.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.19740	0.075	25.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,408.29740	1,271.275	25.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			6.48410	2.033	21.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			244.61850	354.218	19.19	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			42.71850	15.418	19.19	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.18500	0.068	25.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,428.28500	1,291.268	25.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.22370	0.093	25.49	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			3.60690	1.140	21.69	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			41.82640	69.091	17.71	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			259.92640	150.291	17.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.19140	0.071	25.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,418.29140	1,281.271	25.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			508.38410	640.833	21.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,731.90030	1,868.800	24.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.00030	0.000	24.53	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,331.90010	1,468.806	27.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			0.00010	0.006	27.39	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			585.50690	719.940	21.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			54.53960	44.804	14.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			305.04000	350.520	15.24	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			675.04000	579.920	15.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,371.08920	1,504.720	14.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			41.08920	34.120	14.46	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			166.96210	189.554	16.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,176.96210	1,058.954	16.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			165.46750	187.824	16.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,185.46750	1,067.224	16.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,983.04740	2,121.628	15.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			13.04740	11.028	15.85	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,558.34870	1,694.736	14.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			228.38340	261.591	15.89	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			898.38340	790.991	15.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			163.98800	186.113	16.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,193.98800	1,075.513	16.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			1,254.53960	1,385.404	14.36	2,132,137.22	1,539	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			28.34870	24.136	14.89	0.00	0	7,900
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			415.63330	476.571	14.68	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			506.53330	426.571	14.68	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			411.81950	471.944	14.69	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	21/09/2015	Foreign Exchange Option	14.35	Put			512.71950	431.944	14.69	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			259.40550	296.033	15.74	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			860.30550	756.033	15.74	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			419.48390	481.234	14.67	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			500.38390	421.234	14.67	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			523.02330	589.898	14.57	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			527.92330	453.198	14.57	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			338.14200	378.451	15.67	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			913.04200	811.751	15.67	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			531.54000	599.418	14.54	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			516.44000	442.718	14.54	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			527.26450	594.644	14.55	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			522.16450	447.944	14.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			441.96520	486.221	15.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			959.26520	860.821	15.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,528.86810	3,671.550	17.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			6.16810	6.150	17.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,520.24570	1,653.266	13.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			97.54570	87.866	13.97	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			436.55360	480.170	15.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			973.85360	874.770	15.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			890.37980	984.882	13.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			317.67980	269.482	13.69	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			190.97280	205.979	18.74	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,218.27280	2,090.579	18.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			439.24980	483.183	15.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			966.54980	867.783	15.60	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			580.25650	633.301	15.21	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			895.55650	804.901	15.21	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			683.34030	747.644	14.63	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			698.64030	619.244	14.63	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			679.58340	743.434	14.65	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			704.88340	625.034	14.65	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			602.58640	657.846	15.07	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			847.88640	759.446	15.07	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			687.12540	751.879	14.61	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			692.42540	613.479	14.61	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			358.08630	316.134	13.37	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			1,112.73640	1,214.819	13.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			361.83640	319.519	13.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			1,107.12860	1,208.226	13.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			366.22860	322.927	13.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			1,118.98630	1,221.434	13.37	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,201.05000	1,273.598	14.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			853.35000	774.698	14.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,197.19410	1,269.453	14.65	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			859.49410	780.553	14.65	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	19/09/2016	Foreign Exchange Option	14.94	Call			1,204.92400	1,277.762	14.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			847.22400	768.862	14.61	0.00	0	0
Total € / R Option											2,132,137.22	1,539	204,140
Total € / R											22,787,262.82	2,988	393,237
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.61770		9.60360			4,808,850.00	500	13,412
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.72710		9.71170			0.00	0	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.83320		9.81830			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.95700		9.94190			0.00	0	1,000
Total AU\$ / R Future											4,808,850.00	500	16,415
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			603.99990	617.867	22.64	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			0.39990	0.167	22.64	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.50600	0.270	23.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			656.90600	642.570	23.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,203.61040	1,217.715	36.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.01040	0.015	36.17	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			953.61200	967.721	29.46	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.01200	0.021	29.46	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			47.76440	41.938	14.07	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			94.16440	74.238	14.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.58760	0.327	22.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			636.98760	622.627	22.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.54520	0.297	22.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			646.94520	632.597	22.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			455.23010	468.253	19.95	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			1.63010	0.553	19.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			134.20030	135.430	14.72	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			30.60030	17.730	14.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			713.81870	698.336	13.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			74.11680	74.019	13.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			722.41680	706.919	13.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			76.94770	76.880	13.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			705.24770	689.780	13.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			75.51870	75.436	13.74	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.27080	5.238	18.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,572.90020	2,587.775	18.84	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.60020	4.575	18.84	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,523.22410	2,538.095	18.63	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			4.92410	4.895	18.63	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,473.57080	2,488.438	18.42	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			701.24030	709.004	13.06	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			259.34030	252.004	13.06	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			695.37570	703.037	13.07	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			263.47570	256.037	13.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			707.14310	715.009	13.05	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			255.24310	248.009	13.05	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											4,808,850.00	500	22,871
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.11900		10.08800			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.27230		10.23980			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			139.88490	166.850	20.88	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			41.88490	37.850	20.88	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			132.80800	159.313	20.76	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			44.80800	40.313	20.76	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			125.89480	151.914	20.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			47.89480	42.914	20.64	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			638.68550	670.945	12.46	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			58.88550	58.645	12.46	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			655.41190	687.748	12.48	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			55.61190	55.448	12.48	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			647.02950	679.328	12.47	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			57.22950	57.028	12.47	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	3,936
CF CANDCO	n	14/09/2015	Foreign Exchange Future			192.11060		197.91410			0.00	0	24,000
Total CF CANDCO CAGH Future											0.00	0	24,000
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Call			37.92410	32.121		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Call			37.91410	32.111		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Call			37.90410	32.101		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.00	0	0
Total CF CANDCO CAGH Option											0.00	0	0
Total CF CANDCO CAGH											0.00	0	24,000
CHF / R	On	12/06/2015	Foreign Exchange Future			13.45380		13.29460			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.72460		13.56080			0.00	0	1,607
Total CHF / R Future											0.00	0	8,865
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,444.63130	1,603.801	28.09	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			0.03130	0.001	28.09	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
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,434.63160	1,593.801	28.16	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			0.03160	0.001	28.16	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,454.63100	1,613.800	28.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			0.03100	0.001	28.03	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			889.43560	1,021.209	14.13	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			118.63560	86.609	14.13	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			881.81310	1,013.206	14.14	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			121.01310	88.606	14.14	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			874.22230	1,005.234	14.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			123.42230	90.634	14.15	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			2.02790		2.02590			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.05010		2.04840			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,659.13960	1,679.058	24.83	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			0.13960	0.058	24.83	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,859.08140	1,879.033	26.65	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			0.08140	0.033	26.65	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,759.09500	1,779.036	25.38	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			0.09500	0.036	25.38	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			435.54970	428.828	14.50	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			938.33000	949.959	14.43	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			354.33000	348.959	14.43	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			877.62090	888.586	14.47	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			393.62090	387.586	14.47	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			819.54970	829.828	14.50	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			1.89300		1.87450			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.92930		1.91050			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,346.99540	1,530.187	26.75	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			1.99540	0.187	26.75	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,247.85170	1,430.301	26.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			2.85170	0.301	26.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			1,149.05580	1,330.483	25.57	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			4.05580	0.483	25.57	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,672.06760	1,843.103	13.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			67.06760	50.103	13.67	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,582.58120	1,751.307	13.58	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			77.58120	58.307	13.58	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,762.80650	1,936.866	13.83	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			57.80650	43.866	13.83	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			0.12910		0.13060			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12880		0.13030			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12770		0.12990			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			0.06330		0.06320			0.00	0	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06020		0.05990			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05860		0.05830			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			8.91050		8.85960			0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.93280		8.88010			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.98440		8.93120			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.05640		9.00320			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			18.89290	20.028	21.17	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			249.29290	199.528	21.17	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			17.55850	18.576	21.29	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			257.95850	208.076	21.29	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			16.30860	17.223	21.41	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			266.70860	216.723	21.41	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			443.98990	376.958	33.84	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			353.88990	234.158	33.84	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			438.04270	376.765	34.45	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			357.94270	243.965	34.45	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			432.13440	376.657	35.06	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			362.03440	253.857	35.06	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			531.11170	391.582	25.24	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			301.01170	108.782	25.24	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			141.69830	158.392	11.08	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			300.49830	263.992	11.08	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			138.65270	155.004	11.11	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
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			307.45270	270.604	11.11	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			135.67050	151.686	11.15	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			314.47050	277.286	11.15	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			279.66370	306.184	12.85	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			386.46370	359.784	12.85	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			286.97080	314.035	12.80	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			373.77080	347.635	12.80	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			283.29290	310.086	12.82	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			380.09290	353.686	12.82	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.12050		1.11080			0.00	0	806
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12200		1.11230			0.00	0	25,018
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12370		1.11400			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,824
Total QUANTO € / \$											0.00	0	25,824
RAIN	On	12/06/2015	Foreign Exchange Future			22,270.60000		22,165.91000			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			4.55140		4.70480			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.50270		4.65950			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			9.27000	3.499	48.88	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			294.47000	442.099	48.88	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			8.71040	3.319	49.27	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			303.91040	451.919	49.27	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			8.18890	3.051	49.39	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			313.38890	461.652	49.39	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			146.40280	71.879	12.51	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			96.90280	179.179	12.51	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			158.51320	78.466	12.45	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			89.01320	165.766	12.45	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			152.39490	75.113	12.48	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			92.89490	172.413	12.48	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			1.73610		1.73380			0.00	0	16

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R On 14/09/2015 Foreign Exchange Future			1.68610		1.68350			0.00	0	90
Total ZMW / R Future								0.00	0	106
Total ZMW / R								0.00	0	106
Total Futures								6058604161.10	455,057	1,632,372
Total Options								3741604.72	3,100	2,173,575
Grand Total:								6,062,345,765.82	458,157	3,805,947