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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/03/2015 Foreign Exchange Future			12.06100		12.05220			60,305,000.00	5,000	0
\$ / R On 12/03/2015 Foreign Exchange Future			12.05510		12.05410			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			12.06270		12.06170			8,435,458,172.70	699,301	530,874
\$ / R On 17/03/2015 Foreign Exchange Future			12.06460		12.06360			0.00	0	1,220
\$ / R On 23/03/2015 Foreign Exchange Future			12.07620		12.12000			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.08400		12.08300			0.00	0	2,936
\$ / R On 30/03/2015 Foreign Exchange Future			12.08980		12.08880			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			12.09370		12.09260			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.09560		12.09460			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.14650		12.14550			0.00	0	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			12.17610		12.17510			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.18010		12.17910			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.20430		12.20310			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.21830		12.21720			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.23040		12.22920			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.23650		12.23540			7,092,507,893.50	579,619	760,568
\$ / R On 26/06/2015 Foreign Exchange Future			12.26620		12.26510			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.27470		12.27360			0.00	0	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			12.33620		12.33500			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.39780		12.39640			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.42750		12.42610			0.00	0	285

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 Future			12.43590		12.43440			501,614,462.40	40,336	71,460
\$ / R	On	28/09/2015	Foreign Exchange Future			12.46550		12.46370			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.52890		12.52640			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.58810		12.58500			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.61560		12.61220			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.62200		12.61850			9,504,366.00	753	52,138
\$ / R	On	21/12/2015	Foreign Exchange Future			12.64360		12.63960			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.75840		12.75140			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.81900		12.81040			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.82510		12.81650			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.00350		12.99220			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.01170		13.00020			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.20440		13.19010			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.21260		13.19810			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.38890		13.37180			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.39910		13.38190			0.00	0	0
Total \$ / R Future											16,099,389,894.60	1,325,009	1,448,168
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Call			622.20930	631.000	16.11	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Put			0.00930	0.000	16.11	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			482.24950	491.000	16.11	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			0.04950	0.000	16.11	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			287.87270	284.136	19.26	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			13.77270	9.036	19.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,741.70750	1,742.700	20.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.00750	0.000	20.04	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,561.71400	1,562.700	20.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.01400	0.000	20.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,361.72930	1,362.701	21.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	59.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			3,061.70000	3,062.700	40.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	40.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00010	0.000	23.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	56.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			6,938.30000	6,937.300	56.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.33100	0.770	21.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			939.63100	938.070	21.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			4,061.70000	4,062.700	59.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			989.28310	987.868	21.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.03080	0.007	30.40	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,138.33080	2,137.307	30.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			13.01810	8.698	19.55	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			531.31810	525.998	19.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,561.70010	2,562.700	23.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			559.80700	554.806	19.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			3.82620	2.279	20.87	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			762.12620	759.579	20.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			116.91670	109.010	15.39	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			105.21670	96.310	15.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			0.98310	0.568	21.90	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Put			0.00000	101.757	15.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			18.15430	12.913	18.92	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			456.45430	450.213	18.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Call			177.33720	170.425	15.76	0.00	0	7,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Put			65.63720	57.725	15.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			11.50700	7.506	19.79	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			79.84860	71.427	15.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			145.43240	137.904	15.58	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			83.73240	75.204	15.58	22,561.26	300	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			250.23970	245.012	16.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			38.53970	32.312	16.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Call			0.00000	104.457	15.47	1,044,567.00	10,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			50.67860	43.557	15.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			205.13390	198.844	15.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			53.43390	46.144	15.91	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			324.36670	320.798	16.46	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			22.66670	18.098	16.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			151.54860	144.127	15.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			28.86990	23.571	16.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Call			282.32390	277.839	16.28	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Put			30.62390	25.139	16.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			422.80220	420.999	16.87	4,209,991.00	10,000	145
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			11.10220	8.299	16.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			212.37860	206.257	15.95	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			17.62880	13.752	16.61	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			333.00500	329.613	16.50	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			21.30500	16.913	16.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			517.16400	516.530	17.24	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			5.46400	3.830	17.24	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			290.56990	286.271	16.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			7.84350	5.680	17.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			460.11750	458.835	17.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			8.41750	6.135	17.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			594.67850	594.678	17.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			2.97850	1.978	17.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			359.32880	356.452	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			3.75460	2.545	17.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			526.77450	526.233	17.27	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			5.07450	3.533	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			643.79820	644.031	17.80	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			2.09820	1.331	17.80	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			469.54350	468.380	17.05	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			2.54550	1.668	17.61	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	16/03/2015	Foreign Exchange Option	11.46	Call			604.45420	604.517	17.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			2.75420	1.817	17.57	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			762.66570	763.233	18.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			0.96570	0.533	18.58	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			565.45460	565.245	17.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			1.33490	0.783	18.25	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			663.54420	663.845	17.93	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			1.84420	1.145	17.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			1,041.85810	1,042.760	20.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			0.15810	0.060	20.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			614.24550	614.368	17.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			0.57510	0.287	19.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			812.39850	813.062	18.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			0.69850	0.362	18.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			1,071.83040	1,072.747	20.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			0.13040	0.047	20.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			713.03490	713.483	18.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			0.13900	0.051	20.52	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			1,051.84820	1,052.755	20.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			0.14820	0.055	20.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,271.74180	1,272.706	21.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.04180	0.006	21.33	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			842.27510	842.987	19.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.04350	0.007	21.35	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			1,161.77340	1,162.723	21.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			0.07340	0.023	21.17	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,551.71450	1,552.700	20.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.01450	0.000	20.56	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			1,061.83900	1,062.751	20.52	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.02930	0.002	21.08	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,311.73570	1,312.703	21.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.03570	0.003	21.22	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,961.70370	1,962.700	19.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.00370	0.000	19.43	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,261.74350	1,262.707	21.35	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			548.66990	548.749	17.21	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			5.06990	4.149	17.21	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			399.17990	397.719	16.72	0.00	0	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			15.57990	13.119	16.72	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			0.00000	128.288	15.78	641,440.00	5,000	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			0.00000	172.088	15.78	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			0.00000	140.880	15.64	704,398.00	5,000	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			0.00000	154.680	15.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,283.73290	1,284.667	19.29	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.73290	0.667	19.29	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,045.00420	1,045.782	17.85	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			2.00420	1.782	17.85	0.00	0	2,083

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			936.12180	936.736	17.12	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,767.17720	2,766.177	29.23	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			3.12180	2.736	17.12	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			497.84890	496.138	15.01	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			24.84890	22.138	15.01	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			338.63790	335.201	15.39	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			65.63790	61.201	15.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.17720	0.176	29.23	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,299.65300	1,300.599	18.41	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.85300	0.799	18.41	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,289.69160	1,290.635	18.37	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.89160	0.835	18.37	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,279.73200	1,280.673	18.32	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.93200	0.873	18.32	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			139.29970	135.260	16.41	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			286.69970	281.560	16.41	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			898.31410	898.894	16.09	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			5.71410	5.194	16.09	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			365.18990	362.147	15.16	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			80.58990	76.547	15.16	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			9.65900	9.661	28.62	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,014.15900	3,013.162	28.62	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,349.95390	1,350.388	14.98	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			4.45390	3.888	14.98	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,010.15670	1,009.617	14.16	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			14.65670	13.117	14.16	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			349.73300	347.594	15.04	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			204.23300	201.094	15.04	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			504.82760	502.937	14.40	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			149.72760	146.836	14.40	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			499.07770	497.513	14.47	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			159.97770	157.413	14.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			24.55330	25.889	28.39	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,301.45330	3,301.589	28.39	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,081.00650	1,080.303	13.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			27.90650	26.003	13.67	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			498.38890	498.477	14.48	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			15.05670	13.750	13.86	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			195.28890	194.177	14.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			341.55130	343.591	15.29	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			348.45130	349.291	15.29	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,413.93980	1,414.299	14.32	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			10.83980	9.999	14.32	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,278.15670	1,278.050	13.86	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			501.75900	502.648	14.51	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			214.55900	214.348	14.51	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			501.93630	503.455	14.53	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	09/06/2015	Foreign Exchange Option	11.96	Put			232.73630	233.055	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			110.13000	115.828	19.55	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,334.73000	1,339.328	19.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,518.42220	1,519.041	14.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			13.02220	12.541	14.44	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			137.21510	142.991	18.69	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,121.81510	1,126.491	18.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,499.01300	1,499.583	14.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			13.61300	13.083	14.38	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,450.60390	1,451.039	14.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			15.20390	14.539	14.23	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			266.69590	271.545	16.38	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			591.29590	595.045	16.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			247.67120	252.744	16.62	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			642.27120	646.244	16.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			169.58380	175.323	17.91	4,383,072.50	25,000	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			934.18380	938.823	17.91	281,646.87	300	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			0.00000	491.802	14.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			0.00000	255.302	14.65	8,833,445.74	34,600	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			352.02330	355.839	15.49	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			416.62330	419.339	15.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			284.25100	288.887	16.18	8,666,619.00	30,000	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			548.85100	552.387	16.18	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			612.29160	612.721	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			166.89160	166.221	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			605.98320	606.471	14.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			170.58320	169.971	14.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			599.72350	600.271	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			174.32350	173.770	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			821.57200	820.965	13.66	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			86.17200	84.465	13.66	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			743.37920	742.980	13.70	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			107.97920	106.480	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			705.70300	705.441	13.72	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			120.30300	118.941	13.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			903.25570	902.530	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			67.85570	66.030	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			861.99830	861.321	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			76.59830	74.821	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			837.63970	837.002	13.66	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			82.23970	80.502	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,184.05460	1,183.460	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			28.65460	26.960	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,165.78090	1,165.161	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			30.38090	28.661	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			988.08930	987.328	13.59	2,142,501.98	2,170	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			52.68930	50.828	13.59	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
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,277.93250	1,277.716	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			22.53250	21.216	13.71	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,258.92820	1,258.621	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			23.52820	22.121	13.65	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			334.77060	339.610	15.94	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			529.67060	533.410	15.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			45.57150	49.383	29.19	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,660.47150	3,663.183	29.19	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,484.01220	1,484.434	14.11	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			18.91220	18.234	14.11	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,156.17750	1,155.599	13.46	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			41.07750	39.399	13.46	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			770.69210	770.618	13.58	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			127.09210	125.918	13.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,238.58100	1,238.319	13.27	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			53.58100	52.119	13.27	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			342.98400	349.505	16.53	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			717.98400	723.305	16.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			69.06820	75.206	28.89	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,884.06820	3,889.006	28.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,562.27840	1,562.559	13.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			27.27840	26.359	13.81	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			77.65460	84.826	28.25	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,181.25460	4,187.026	28.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,631.76270	1,632.685	13.79	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			35.36270	34.885	13.79	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,308.99340	1,309.220	13.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			62.59340	61.420	13.11	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			342.65510	350.590	17.14	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			916.25510	922.790	17.14	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			648.13720	651.939	14.53	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			382.03720	384.439	14.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,488.41710	1,489.457	13.34	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			54.01710	53.557	13.34	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,307.71080	1,308.303	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			73.31080	72.403	12.97	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,232.75990	1,233.429	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			52.36640	51.943	13.38	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,301.45770	2,308.650	21.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,901.13780	1,902.736	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			26.73780	26.836	14.16	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,862.95260	1,864.519	14.09	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			28.55260	28.619	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,506.76640	1,507.843	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,258.36690	1,265.891	18.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			208.92680	218.073	19.97	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,774.52680	1,782.173	19.97	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	14.30	Call			178.63040	187.558	20.77	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,044.23040	2,051.658	20.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			155.85770	164.550	21.52	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			301.98350	303.362	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			519.67120	526.085	15.59	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			585.27120	590.185	15.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			359.99210	368.482	17.29	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			985.59210	992.582	17.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			292.76690	301.791	18.29	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			134.40980	133.908	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,036.18100	1,037.239	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			141.78100	141.339	13.26	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			991.75240	992.942	13.31	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			157.35240	157.042	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			736.38350	739.262	14.00	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			88.35990	87.529	13.05	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,074.04660	1,075.006	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			129.64660	129.106	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,066.41320	1,067.392	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			132.01320	131.492	13.23	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,058.80980	1,059.808	13.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			95.67460	103.040	27.97	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,431.97460	4,437.540	27.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,177.64510	1,179.150	13.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			113.94510	113.650	13.09	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			344.44620	353.548	17.82	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			71.46730	70.939	13.00	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,150.74620	1,158.048	17.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			232.03100	241.290	19.85	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,768.33100	1,775.790	19.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,705.87030	1,707.620	13.63	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			42.17030	42.119	13.63	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,385.16730	1,386.439	13.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			349.64340	359.385	18.48	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,383.24340	1,390.485	18.48	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			118.10050	125.179	27.72	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,571.70050	4,576.279	27.72	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,775.01330	1,777.577	13.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			48.61330	48.677	13.52	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,457.02540	1,459.535	13.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			80.62540	80.635	13.01	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,521.90610	1,525.498	12.94	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			86.90610	87.398	12.94	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			353.97230	363.760	19.09	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,618.97230	1,625.660	19.09	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			121.66030	127.637	27.67	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,986.66030	4,989.537	27.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,838.43270	1,841.726	13.39	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			53.43270	53.626	13.39	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			775.76530	785.499	14.81	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			503.56530	509.899	14.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,474.91070	3,478.391	16.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.41070	6.391	16.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,425.31140	3,428.789	16.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.81140	6.789	16.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,375.73590	3,379.211	16.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,090.06520	1,097.409	17.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			455.36580	465.966	17.91	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,276.86580	1,283.966	17.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			242.42030	246.005	13.31	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			559.43020	570.365	16.73	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			940.93020	948.365	16.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			247.49860	255.802	21.75	10,871,580.75	42,500	33,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,628.99860	2,633.802	21.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			508.56520	519.409	17.28	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			126.79390	128.063	12.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,190.06470	1,195.958	13.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			181.56470	183.958	13.02	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			309.21980	318.466	20.24	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,060.71980	2,066.466	20.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,060.92030	1,068.005	13.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			68.38800	68.815	13.12	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,691.67340	1,695.664	13.06	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			73.17340	73.664	13.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			533.11480	544.016	17.00	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,014.61480	1,022.016	17.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,345.29390	1,350.063	12.69	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.23590	7.211	16.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,513.86130	1,518.140	12.80	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			95.36130	96.140	12.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,093.84310	1,100.604	13.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			225.34310	228.604	13.23	5,715,107.50	25,000	25,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,736.88800	1,740.815	13.12	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			352.82510	362.841	19.63	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,863.22510	1,869.241	19.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			119.46920	125.069	27.33	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,349.86920	5,351.469	27.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,896.49270	1,900.753	13.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			56.89270	57.153	13.25	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,589.71880	1,594.384	12.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			90.11880	90.784	12.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,580.90900	1,585.588	12.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			91.30900	91.988	12.84	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,329.65410	1,337.350	12.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			178.25410	178.950	12.48	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			304.32100	315.199	22.27	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,952.92100	2,956.799	22.27	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			891.66120	903.957	14.80	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			611.26120	614.957	14.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,107.00290	1,118.359	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			350.50290	353.259	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			338.12940	346.854	23.22	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,271.62940	3,271.754	23.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,262.05120	1,270.712	12.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			245.55120	245.612	12.74	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,118.21060	1,129.340	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			341.71060	344.240	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,112.58970	1,123.835	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			346.08970	348.735	13.32	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			838.26360	854.940	16.90	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,136.06360	1,141.440	16.90	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			835.39040	852.068	16.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,143.19040	1,148.568	16.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			832.53260	849.211	16.95	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,150.33260	1,155.711	16.95	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			843.24000	860.090	16.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,143.04000	1,148.390	16.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			840.36950	857.221	16.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,150.16950	1,155.521	16.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			846.12580	862.975	16.90	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,135.92580	1,141.275	16.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,026.23050	1,046.047	16.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,146.13050	1,151.647	16.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,032.58390	1,052.402	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,132.48390	1,138.002	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,029.39970	1,049.217	16.83	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,139.29970	1,144.817	16.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,037.18990	1,057.190	16.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,139.08990	1,144.590	16.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,034.00840	1,054.007	16.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,145.90840	1,151.407	16.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,040.38650	1,060.387	16.81	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,132.28650	1,137.787	16.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,423.96720	1,445.205	14.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			692.16720	696.305	14.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,420.03980	1,441.303	14.93	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			698.23980	702.403	14.93	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,416.13390	1,437.421	14.96	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			704.33390	708.521	14.96	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,208.77870	1,231.257	16.64	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,126.87870	1,132.157	16.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,205.97460	1,228.475	16.67	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,134.07460	1,139.375	16.67	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,211.59810	1,234.055	16.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,119.69810	1,124.955	16.61	0.00	0	0
Total \$ / R Option											47,516,931.60	189,870	1,745,547
Total \$ / R											16,146,906,826.20	1,514,879	3,193,715
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			12.06270		12.06170			627,260.40	52	1,650
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.23650		12.23540			489,460.00	40	548
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.43590		12.43440			87,051.30	7	136
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.62200		12.61850			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.82510		12.81650			0.00	0	0
Total \$ / R MAXI Future											1,203,771.70	99	2,334
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			26.46110	11.238	19.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			95,198.22690	95,282.156	19.81	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			28.22690	12.155	19.81	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			78,254.83330	78,315.709	18.71	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			84.83330	45.709	18.71	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			97,194.80790	97,280.389	19.94	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			24.80790	10.389	19.94	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			96,196.46110	96,281.238	19.87	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			97,947.37300	97,871.362	13.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			5,407.37300	5,221.362	13.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			99,673.15130	99,597.133	13.59	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			5,133.15130	4,947.133	13.59	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			98,808.92840	98,732.812	13.59	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			5,268.92840	5,082.812	13.59	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			91,325.13940	91,471.278	13.40	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			18,885.13940	18,881.278	13.40	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			92,723.58260	92,864.314	13.39	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			18,283.58260	18,274.314	13.39	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			92,022.73860	92,166.157	13.40	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			18,582.73860	18,576.157	13.40	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			102,876.05790	103,617.580	13.39	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			26,026.05790	26,417.580	13.39	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			102,242.02950	102,990.156	13.40	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			26,392.02950	26,790.156	13.40	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			103,513.14220	104,248.081	13.37	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			25,663.14220	26,048.081	13.37	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			52,577.28730	52,784.409	14.31	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			94,823.11600	95,892.553	14.34	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			53,173.11600	53,382.553	14.34	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			94,421.72120	95,493.469	14.37	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			53,771.72120	53,983.470	14.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				95,227.28730	96,294.409	14.31	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											1,203,771.70	99	2,754
£ / R	On 16/03/2015	Foreign Exchange Future			18.21540			18.17790			330,536,648.40	18,146	20,705
£ / R	On 12/06/2015	Foreign Exchange Future			18.46740			18.42880			317,713,149.60	17,204	22,370
£ / R	On 14/09/2015	Foreign Exchange Future			18.75980			18.72070			0.00	0	1,498
£ / R	On 11/12/2015	Foreign Exchange Future			19.03810			18.99670			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.34710			19.29870			0.00	0	0
Total £ / R Future											648,249,798.00	35,350	44,573
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				4.26580	2.036	17.84	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put				320.91780	271.929	13.74	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,458.26840	1,495.542	20.12	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				0.36840	0.142	20.12	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				1,125.82300	1,086.330	18.16	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				1,179.26430	1,215.988	18.87	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				1.36430	0.588	18.87	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call				690.55370	721.841	16.45	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put				12.65370	6.441	16.45	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call				68.81780	57.329	13.74	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,463.68970	1,425.232	20.39	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				9.33320	5.201	16.39	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				831.43320	789.801	16.39	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				3.82480	1.787	18.10	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,115.92480	1,076.387	18.10	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				3.72300	1.730	18.16	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,076.36580	1,036.636	17.84	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call				101.58960	91.017	13.18	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put				233.68960	185.617	13.18	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Call				3.62420	1.676	18.23	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Put				1,135.72420	1,096.276	18.23	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				1.58970	0.632	20.39	0.00	0	21,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				793.24740	761.092	14.62	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				379.00090	385.413	14.64	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				800.20090	768.013	14.64	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				375.97470	382.359	14.66	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				807.17470	774.959	14.66	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				382.04740	388.492	14.62	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				699.30720	713.836	14.97	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				938.60720	914.036	14.97	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,740.89560	7,779.977	21.74	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.19560	0.177	21.74	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				706.16160	720.732	14.93	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				925.46160	900.932	14.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			702.72770	717.272	14.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			932.02770	907.472	14.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			683.12180	661.423	13.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,185.13450	1,204.807	13.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			688.43450	666.707	13.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,180.46690	1,200.111	13.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			693.76690	672.011	13.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,189.82180	1,209.523	13.95	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,194.98340	1,217.856	14.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,086.28340	1,060.756	14.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,191.42130	1,214.267	14.71	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,092.72130	1,067.167	14.71	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,187.87410	1,210.693	14.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,099.17410	1,073.593	14.73	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											648,249,798.00	35,350	112,735
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09965		0.09965			0.00	0	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10120		0.10121			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10302		0.10303			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10477		0.10477			0.00	0	0
Total ¥ / R Future											0.00	0	14,558
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.47830	0.197	24.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,035.07830	1,035.097	24.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			965.78580	965.161	23.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			0.38580	0.061	23.15	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			97.12210	81.494	17.76	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			131.72210	116.394	17.76	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,144.52920	1,144.505	15.68	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			23.82920	24.105	15.68	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			399.40310	404.944	16.68	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			278.70310	284.544	16.68	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			113.77950	120.088	19.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			993.07950	999.688	19.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,343.43120	1,348.536	14.52	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			40.83120	46.436	14.52	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			596.59350	613.944	15.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			293.99350	311.844	15.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			254.20730	272.627	18.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			951.60730	970.526	18.10	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,542.78600	1,546.225	14.53	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			65.48600	68.725	14.53	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			800.97980	811.545	15.18	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			323.67980	334.045	15.18	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	0.11	Call			416.57650	430.307	17.67	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			939.27650	952.807	17.67	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,558
€ / R	On	16/03/2015	Foreign Exchange Future			13.08980		13.10110			83,120,230.00	6,350	69,469
€ / R	On	01/06/2015	Foreign Exchange Future			13.26750		13.27900			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.29370		13.30530			97,828,338.30	7,359	110,918
€ / R	On	14/09/2015	Foreign Exchange Future			13.53350		13.54500			0.00	0	24,805
€ / R	On	11/12/2015	Foreign Exchange Future			13.76600		13.77540			0.00	0	1,550
€ / R	On	14/03/2016	Foreign Exchange Future			14.02900		14.03330			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.57080		14.56920			0.00	0	0
Total € / R Future											180,948,568.30	13,709	206,742
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.02450	0.012	30.08	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			280.34980	267.181	14.96	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			29.24980	27.381	14.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			900.63010	911.134	19.99	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.05660	0.030	27.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,838.95660	1,850.230	27.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			653.33440	641.579	16.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			2.23440	1.779	16.98	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			703.41850	712.598	18.42	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.04880	0.026	27.71	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,898.94880	1,910.226	27.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			166.27960	153.513	14.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			65.17960	63.713	14.21	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			1.73010	0.934	19.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,149.44490	1,160.522	21.95	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.02600	0.013	29.85	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,178.92600	2,190.213	29.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			27.90710	20.664	15.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			326.80710	330.864	15.70	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			4.51850	2.398	18.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,858.95380	1,870.229	27.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.02220	0.011	30.47	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,258.92220	2,270.211	30.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			1.57400	0.853	20.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			920.47400	931.053	20.14	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			0.54490	0.322	21.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,148.92770	2,160.214	29.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.01710	0.008	31.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,398.91710	2,410.208	31.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.05520	0.030	27.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,848.95520	1,860.230	27.33	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	16/03/2015	Foreign Exchange Option	14.96	Call			0.05380	0.029	27.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,208.92450	2,220.212	30.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.02400	0.012	30.16	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,218.92400	2,230.212	30.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.04330	0.023	28.09	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,948.94330	1,960.223	28.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.02770	0.014	29.62	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			114.57290	114.708	17.24	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,125.57290	1,137.208	17.24	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			113.42180	113.571	17.27	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,134.42180	1,146.071	17.27	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			112.28480	112.449	17.30	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,143.28480	1,154.949	17.30	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			101.65030	101.940	17.64	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,232.65030	1,244.440	17.64	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			104.84720	107.224	12.70	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			341.04870	338.398	14.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			435.74870	444.698	14.33	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			487.71240	497.134	14.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			53.38840	54.269	20.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,148.08840	2,160.569	20.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			52.99300	53.871	20.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,157.69300	2,170.171	20.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			760.14720	750.924	12.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			702.30050	713.179	15.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			55.42930	56.321	20.37	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,100.12930	2,112.620	20.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			53.78890	54.671	20.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,138.48890	2,150.971	20.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			313.01240	310.834	14.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			227.60050	226.879	15.49	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			196.05010	202.221	18.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,891.05010	1,908.721	18.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			193.99490	200.167	18.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,908.99490	1,926.667	18.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			863.85020	860.601	12.62	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			218.85020	227.101	12.62	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			236.22890	242.311	17.94	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,591.22890	1,608.811	17.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			195.01860	201.190	18.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,900.01860	1,917.690	18.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			644.00610	646.610	14.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			768.60610	780.610	14.81	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			393.51940	400.690	17.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,608.11940	1,624.690	17.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			391.94070	399.143	17.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,616.54070	1,633.143	17.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			390.37230	397.606	17.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,624.97230	1,641.606	17.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			229.41960	238.888	21.17	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,954.01960	2,972.888	21.17	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			788.65330	802.083	14.59	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			828.70280	837.823	14.62	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			795.40280	808.823	14.62	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			825.47310	834.583	14.65	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			802.17310	815.583	14.65	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			831.95330	841.083	14.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,365.09650	1,385.809	16.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			991.60310	1,013.909	16.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,372.40310	1,393.109	16.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			988.77090	1,011.084	16.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,379.57090	1,400.284	16.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			994.29650	1,016.609	16.38	0.00	0	0
Total € / R Option											0.00	0	302,965
Total € / R											180,948,568.30	13,709	509,707
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.31720		9.31490			2,329,300.00	250	8,278
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.40160		9.39970			0.00	0	12,246
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.50780		9.50600			218,679.40	23	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.61130		9.60890			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.72970		9.72500			0.00	0	0
Total AU\$ / R Future											2,547,979.40	273	21,301
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			16.11990	12.829	20.01	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			66.41480	57.901	18.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			151.51480	140.701	18.09	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			9.86580	6.875	19.02	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			394.96580	389.676	19.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			886.34050	883.545	26.30	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			2.48600	1.538	22.98	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			677.58600	674.338	22.98	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			2.39640	1.479	23.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			687.49640	684.279	23.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			331.01990	330.029	20.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			2.31090	1.424	23.29	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			697.41090	694.224	23.29	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			1.24050	0.745	26.30	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			80.86350	90.258	18.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			931.16350	938.658	18.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,028.26970	1,032.292	16.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			28.56970	30.692	16.41	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			806.47360	812.087	16.14	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	12/06/2015	Foreign Exchange Option	8.65	Put			56.77360	60.487	16.14	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			262.74940	275.130	16.74	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			363.04940	373.530	16.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			535.82590	544.563	16.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			136.12590	142.963	16.15	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			82.16820	91.626	18.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			922.46820	930.026	18.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			209.11590	221.413	17.07	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			459.41590	469.813	17.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			79.58060	88.911	18.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			939.88060	947.311	18.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			439.20230	449.447	16.29	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			189.50230	197.847	16.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			993.33680	1,006.766	16.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			147.76940	162.940	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,001.76940	1,015.140	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			150.92280	166.213	16.50	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			984.92280	998.413	16.50	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			149.33680	164.566	16.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,369.00820	2,372.215	16.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.10820	10.915	16.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,319.48340	2,322.678	16.18	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.58340	11.378	16.18	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,269.98210	2,273.160	15.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.08210	11.860	15.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			645.57490	648.454	13.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			420.57490	418.754	13.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			641.80070	643.852	13.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			426.80070	424.152	13.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			649.38560	653.089	13.58	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			414.38560	413.389	13.58	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											2,547,979.40	273	28,110
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.57430		9.56200			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.70010		9.68750			0.00	0	1,631
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.84760		9.83460			0.00	0	0
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			1.24750	0.384	15.03	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			529.24750	516.084	15.03	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1.17450	0.353	15.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			539.17450	526.053	15.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			1.10650	0.325	15.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			549.10650	536.025	15.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			490.72530	480.942	15.01	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			173.71740	176.552	14.95	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			476.21740	466.452	14.95	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			170.95130	173.775	14.98	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			483.45130	473.675	14.98	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			168.22530	171.042	15.01	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			468.37440	475.504	13.17	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			283.77440	277.905	13.17	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			463.28920	470.415	13.19	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			288.68920	282.815	13.19	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			473.50260	480.640	13.15	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			278.90260	273.040	13.15	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CF CANDCO	On	16/03/2015	Foreign Exchange Future			218.02240		238.60140			2,180,224,000.00	10,000	0
Total CF CANDO CAFZ Future											2,180,224,000.00	10,000	0
Total CF CANDO CAFZ											2,180,224,000.00	10,000	0
CHF / R	On	16/03/2015	Foreign Exchange Future			12.24200		12.27750			0.00	0	3,141
CHF / R	On	12/06/2015	Foreign Exchange Future			12.46030		12.49370			0.00	0	6,542
CHF / R	On	14/09/2015	Foreign Exchange Future			12.71370		12.74200			0.00	0	0
Total CHF / R Future											0.00	0	9,683
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			4.72610	1.868	19.79	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			717.22610	749.868	19.79	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			4.55490	1.788	19.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			727.05490	759.788	19.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			4.39070	1.712	19.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			736.89070	769.712	19.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			764.98650	735.749	13.72	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			111.28650	115.449	13.72	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			757.27080	728.044	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			113.57080	117.744	13.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			749.59040	720.893	13.73	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			115.89040	120.593	13.73	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			536.67330	527.920	15.45	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			584.67330	604.220	15.45	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			533.11900	524.464	15.48	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			591.11900	610.764	15.48	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			529.59310	521.032	15.51	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			597.59310	617.332	15.51	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 CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	9,683
CNH / R On 16/03/2015			1.92170		1.91800			0.00	0	0
CNH / R On 12/06/2015			1.92890		1.92620			0.00	0	0
CNH / R On 14/09/2015			1.94250		1.93990			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015	1.79	Call			1,281.43870	1,317.728	19.68	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			1.43870	0.728	19.68	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			1,182.10940	1,218.131	19.22	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			2.10940	1.130	19.22	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			1,083.11170	1,118.686	18.67	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			3.11170	1.686	18.67	0.00	0	0
CNH / R On 12/06/2015	1.84	Call			1,093.37330	1,111.903	14.57	0.00	0	0
CNH / R On 12/06/2015	1.84	Put			231.37330	222.903	14.57	0.00	0	0
CNH / R On 12/06/2015	1.85	Call			1,020.66590	1,039.017	14.52	0.00	0	0
CNH / R On 12/06/2015	1.85	Put			258.66590	250.017	14.52	0.00	0	0
CNH / R On 12/06/2015	1.86	Call			952.90740	971.116	14.54	0.00	0	0
CNH / R On 12/06/2015	1.86	Put			290.90740	282.116	14.54	0.00	0	0
CNH / R On 14/09/2015	2.01	Put			1,245.45720	1,237.086	15.13	0.00	0	0
CNH / R On 14/09/2015	1.99	Call			607.68690	625.381	14.92	0.00	0	0
CNH / R On 14/09/2015	1.99	Put			1,108.68690	1,100.381	14.92	0.00	0	0
CNH / R On 14/09/2015	2.00	Call			575.24760	592.916	15.02	0.00	0	0
CNH / R On 14/09/2015	2.00	Put			1,176.24760	1,167.916	15.02	0.00	0	0
CNH / R On 14/09/2015	2.01	Call			544.45720	562.086	15.13	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
DKK / R On 16/03/2015			1.75830		1.76060			0.00	0	0
DKK / R On 12/06/2015			1.78990		1.79220			0.00	0	138
DKK / R On 14/09/2015			1.82520		1.82750			0.00	0	0
Total DKK / R Future								0.00	0	138
DKK / R On 12/06/2015	1.74	Call			865.68500	834.935	15.31	0.00	0	0
DKK / R On 12/06/2015	1.74	Put			343.68500	335.935	15.31	0.00	0	0
DKK / R On 12/06/2015	1.75	Call			805.60720	775.834	15.37	0.00	0	0
DKK / R On 12/06/2015	1.75	Put			383.60720	376.834	15.37	0.00	0	0
DKK / R On 12/06/2015	1.76	Call			748.32560	719.654	15.44	0.00	0	0
DKK / R On 12/06/2015	1.76	Put			426.32560	420.654	15.44	0.00	0	0
DKK / R On 14/09/2015	1.76	Call			1,132.97970	1,099.589	14.15	0.00	0	0
DKK / R On 14/09/2015	1.76	Put			457.97970	447.589	14.15	0.00	0	0
DKK / R On 14/09/2015	1.74	Call			1,256.46570	1,221.864	14.01	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	1.74	Put			381.46570	369.864	14.01	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,191.62600	1,157.409	14.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			416.62600	405.409	14.03	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	16/03/2015	Foreign Exchange Future			0.13200		0.13220			0.00	0	8
KES / R	On	12/06/2015	Foreign Exchange Future			0.13270		0.13140			0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.13080		0.12860			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13370		0.13030			0.00	0	1,870
Total KES / R Future											0.00	0	1,878
Total KES / R											0.00	0	1,878
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06050		0.06050			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05570		0.05590			0.00	0	23,200
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05230		0.05250			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05050		0.05070			0.00	0	90,701
Total NGN / R Future											0.00	0	119,407
Total NGN / R											0.00	0	119,407
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.08510		1.08620			0.00	0	317
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.08640		1.08740			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.08830		1.08930			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09060		1.09170			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	617
Total QUANTO € / \$											0.00	0	617
RAIN	On	16/03/2015	Foreign Exchange Future			21,052.35000		21,044.04000			0.00	0	0
RAIN	On	12/06/2015	Foreign Exchange Future			21,304.69000		21,299.42000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.63230		4.57290			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.59310		4.53460			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.56580		4.50950			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			0.80000	1.159	25.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			417.90000	358.859	25.77	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			0.76040	1.080	26.08	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
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			427.86040	368.779	26.08	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			0.68050	1.007	26.40	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			437.78050	378.707	26.40	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			18.90660	25.920	14.99	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			474.30660	422.820	14.99	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			18.08180	24.837	15.03	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			483.48180	431.737	15.03	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			17.42770	23.796	15.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			492.82770	440.696	15.06	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			121.57110	145.170	12.63	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			222.07110	189.370	12.63	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			128.98370	153.627	12.59	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			209.48370	177.827	12.59	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			125.23280	149.350	12.61	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			215.73280	183.550	12.61	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.71200		1.71190			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.65530		1.65510			0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.60150		1.60130			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											19 112 564 012.00	1,384,440	1,871,182
Total Options											47 516 931.60	189,870	2,123,903
Grand Total:											19,160,080,943.60	1,574,310	3,995,085