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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/05/2015 Foreign Exchange Future			12.08810		12.05700			72,939,595.40	6,034	0
\$ / R On 03/06/2015 Foreign Exchange Future			12.11830		12.06710			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.12030		12.06910			0.00	0	0
\$ / R On 08/06/2015 Foreign Exchange Future			12.12850		12.07720			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.13050		12.07930			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.13670		12.08530			838,366,825.90	69,077	904,263
\$ / R On 25/06/2015 Foreign Exchange Future			12.16340		12.11170			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.16540		12.11370			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.17360		12.12180			24,347,200.00	2,000	15,883
\$ / R On 06/07/2015 Foreign Exchange Future			12.18580		12.13400			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.20000		12.14830			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.21430		12.18910			28,984,533.90	2,373	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.23260		12.18090			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.28910		12.23620			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.29330		12.24030			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.30170		12.24880			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.32330		12.27020			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.33190		12.27880			239,386,842.80	19,412	218,791
\$ / R On 28/09/2015 Foreign Exchange Future			12.36210		12.30890			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.36650		12.31310			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.42690		12.37330			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			12.48730		12.43340			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.51620		12.46200			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.52300		12.46870			28,364,595.00	2,265	96,549
\$ / R	On	21/12/2015	Foreign Exchange Future			12.54570		12.49110			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.62950		11.80100			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.66570		12.60960			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.69510		11.80100			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.72960		12.67270			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.73660		12.67960			0.00	0	5,292
\$ / R	On	29/03/2016	Foreign Exchange Future			12.77130		11.80100			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.83610		11.80100			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.90780		11.80100			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.93610		12.87650			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.94450		12.88500			0.00	0	1,300
\$ / R	On	28/06/2016	Foreign Exchange Future			12.97620		11.80100			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.03740		11.80100			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.10070		11.80100			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			13.15140		13.09420			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.17040		11.80100			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.22950		11.80100			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.29920		11.80100			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.33290		13.27770			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.34350		13.28840			0.00	0	0
Total \$ / R Future											1,232,389,593.00	101,161	1,258,974
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,257.00000	1,288.100	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,117.00000	1,148.100	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.00000	0.000	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			907.00000	938.100	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,423.00000	3,391.900	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			0.00000	0.000	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			161.70760	188.100	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			4.70760	0.000	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			5.28610	0.000	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			158.28610	121.900	18.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.00000	0.000	18.01	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			172.22190	209.485	15.71	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			55.12190	41.185	15.71	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			31.41830	41.522	16.18	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			264.31830	223.222	16.18	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			186.47580	225.003	15.82	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			49.37580	36.703	15.82	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			476.52800	525.696	17.31	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			7.42800	5.396	17.31	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			17.22150	23.047	17.09	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			398.12150	352.747	17.09	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			164.07000	195.899	14.66	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			96.87000	77.399	14.66	0.00	0	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			200.21490	235.349	14.68	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			80.91490	64.849	14.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,415.83410	1,364.902	21.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,355.71720	1,407.065	20.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.41720	0.365	20.92	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,375.97900	1,325.118	21.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,335.75320	1,387.095	20.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.45320	0.395	20.79	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,285.85800	1,337.183	20.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.55800	0.483	20.47	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			1.13410	1.602	21.28	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			920.88730	871.761	18.96	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			2.75140	3.988	19.97	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,137.45140	1,087.288	19.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			2.46640	3.605	20.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,167.16640	1,116.905	20.11	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.27900	1.818	21.09	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			505.75080	462.054	16.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			26.94890	33.822	17.11	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			541.64890	497.122	17.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			24.22220	30.528	17.26	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			568.92220	523.828	17.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			6.18730	8.461	18.96	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			290.66380	254.816	15.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			54.21660	66.201	16.16	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			368.91660	329.502	16.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			38.34590	47.464	16.64	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			453.04590	410.764	16.64	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			31.05080	38.754	16.92	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			175.61720	147.462	14.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			123.07640	145.320	14.97	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			187.77640	158.620	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			105.17000	125.012	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			219.87000	188.312	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			75.96380	91.516	15.69	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			108.53500	89.360	14.66	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			182.54580	213.649	14.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			117.24580	96.949	14.67	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			171.68780	201.657	14.69	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			126.38780	104.956	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			130.91720	154.162	14.88	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			44.10310	34.758	14.50	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			321.71290	363.358	14.51	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
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			46.41290	36.658	14.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			236.70320	272.706	14.60	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			81.40320	66.006	14.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			193.83500	226.060	14.66	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			18.81330	14.376	14.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			345.04070	387.885	14.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			39.74070	31.185	14.49	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			337.17960	379.635	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			41.87960	32.935	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			329.40310	371.458	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			5.75750	4.631	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			592.00630	641.696	14.27	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			6.70630	4.996	14.27	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			498.92590	547.016	14.35	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			13.62590	10.316	14.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			454.11330	501.076	14.39	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			3.16100	2.900	15.66	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			689.07990	740.158	15.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			3.77990	3.458	15.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			639.84780	690.844	14.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			4.54780	4.144	14.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			611.05750	661.331	14.46	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			1.31560	1.214	18.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			986.69750	1,037.989	17.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			1.39750	1.289	17.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			787.95820	839.144	16.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			2.65820	2.444	16.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			738.46100	789.600	15.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,106.28270	1,157.605	19.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.98270	0.905	19.08	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,086.34040	1,137.659	18.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			1.04040	0.959	18.90	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,006.61560	1,057.914	18.16	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			302.96090	338.069	14.21	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			111.26090	94.669	14.21	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.04530	0.044	25.96	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,766.34530	3,714.644	25.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,314.95120	1,366.557	16.72	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			1.25120	1.157	16.72	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			968.89160	1,019.954	15.33	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			5.19160	4.554	15.33	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			91.92150	106.609	15.89	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			438.22150	401.209	15.89	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			533.93960	577.143	13.56	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			42.13960	33.543	13.56	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			231.72860	259.758	14.37	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			227.72860	203.958	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	On	06/07/2015	Foreign Exchange Option	12.38	Call			142.91400	161.285	15.19	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			388.91400	355.485	15.19	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			252.54950	280.614	14.32	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			244.24950	220.614	14.32	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			0.00000	285.523	14.32	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			0.00000	251.223	14.32	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			132.49530	145.410	16.01	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			661.59530	622.811	16.01	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			7.99060	8.635	30.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,977.09060	3,926.035	30.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,387.48820	1,438.321	14.85	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			6.58820	5.721	14.85	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,049.34240	1,097.972	13.88	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			18.44240	15.372	13.88	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			379.08860	408.525	14.27	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			312.88860	289.425	14.27	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,123.63010	1,173.926	13.97	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			33.33010	30.626	13.97	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			154.25070	165.710	16.62	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			883.95070	842.410	16.62	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			17.65340	18.848	29.59	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,277.35340	4,225.548	29.59	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,454.90300	1,506.837	14.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			14.60300	13.537	14.69	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			340.34620	364.762	14.46	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			391.54620	363.062	14.46	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			433.43610	462.328	14.25	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			323.23610	299.028	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,308.83720	1,359.088	14.02	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			30.03720	27.188	14.02	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,152.92880	1,202.003	13.82	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			44.12880	40.103	13.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,126.10710	1,174.923	13.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			28.87830	26.123	14.07	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,224.96460	6,171.973	28.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,731.19530	1,782.945	15.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			12.39530	11.045	15.05	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,692.25620	1,743.909	14.96	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			13.45620	12.009	14.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,327.67830	1,378.023	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,802.21380	1,753.067	19.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			65.33860	68.199	20.70	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,086.53860	2,036.299	20.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			54.36140	56.476	21.58	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,355.56140	2,304.576	21.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			3.76460	3.873	28.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			968.23500	925.989	16.80	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			172.18340	182.686	16.90	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			993.38340	950.786	16.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			131.67840	139.220	17.86	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,252.87840	1,207.320	17.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			81.01380	84.967	19.76	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			674.71540	638.067	15.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			229.26400	244.093	15.96	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			750.46400	712.194	15.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			178.68830	189.663	16.77	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			959.88830	917.763	16.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			177.03500	187.889	16.80	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			346.33650	321.589	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			411.24010	438.906	14.35	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			362.44010	337.006	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			310.83650	330.978	15.07	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			532.03650	499.078	15.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			253.51540	269.967	15.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			285.81350	263.842	14.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			474.26160	504.926	14.12	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			295.46160	273.026	14.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			459.06740	489.032	14.17	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			310.26740	287.132	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			425.13650	453.489	14.30	0.00	0	840
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			169.65890	154.166	13.60	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			527.80120	560.801	13.95	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			249.00120	228.901	13.95	2,289,009.00	10,000	27,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			505.84870	537.911	14.02	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			267.04870	246.011	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			484.61350	515.742	14.09	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			98.37290	90.212	13.54	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			789.57580	833.640	13.50	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			110.77580	101.740	13.50	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			773.97110	817.730	13.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			115.17110	105.830	13.48	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			648.45890	686.066	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			88.89530	81.419	13.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			869.52970	915.019	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			90.72970	83.119	13.57	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			861.39390	906.749	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			92.59390	84.849	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			837.17290	882.112	13.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			47.30710	43.023	13.79	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,090.63870	1,139.088	13.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			51.83870	47.188	13.76	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,046.79950	1,094.761	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			57.99950	52.861	13.73	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			877.69530	923.319	13.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			175.29240	184.499	17.34	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,136.39240	1,092.399	17.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			100.39660	104.542	19.56	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,791.49660	1,742.442	19.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			29.23940	29.681	28.40	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			83.01010	75.229	13.61	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,520.33940	4,467.581	28.40	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,534.02240	1,584.435	14.44	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			25.12240	22.335	14.44	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,208.03360	1,255.839	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			49.13360	43.739	13.73	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			991.91010	1,037.329	13.61	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			269.02450	284.525	15.94	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			755.92450	718.025	15.94	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			43.77790	42.579	27.56	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,650.47790	4,595.679	27.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,609.52220	1,658.306	14.37	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			36.22220	31.406	14.37	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,285.06770	1,331.962	13.60	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			61.76770	55.062	13.60	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			193.43930	200.778	18.02	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,380.13930	1,333.878	18.02	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			207.15440	212.732	18.64	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,623.75440	1,575.432	18.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			49.45580	47.967	27.35	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,066.05580	5,010.667	27.35	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,679.29160	1,727.028	14.32	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			45.89160	39.728	14.32	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,357.20120	1,403.396	13.59	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			73.80120	66.096	13.59	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			591.68100	618.302	14.51	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			469.68100	442.102	14.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			6.01610	5.739	27.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,307.31610	8,252.739	27.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			136.65930	137.753	21.36	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,637.95930	2,584.753	21.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			131.32670	128.286	25.05	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,462.62670	3,405.286	25.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			283.51610	294.046	17.62	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,314.81610	1,271.046	17.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			109.27320	108.914	27.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,140.57320	4,085.914	27.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			143.44860	145.864	21.03	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,514.74860	2,462.864	21.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			360.28930	375.352	16.53	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			991.58930	952.352	16.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			136.27800	135.984	21.44	0.00	0	56,100

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	15.00	Put			2,667.57800	2,612.984	21.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			293.50320	304.627	17.45	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,264.80320	1,221.627	17.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			687.27240	717.082	14.05	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			368.57240	344.082	14.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			177.90920	182.387	19.85	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,079.20920	2,029.387	19.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			371.77320	387.528	16.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			953.07320	914.528	16.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			765.38720	797.611	13.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			296.68720	274.610	13.68	5,492,210.00	20,000	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			338.68870	352.464	16.80	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,069.98870	1,029.464	16.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			712.41710	743.012	13.93	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			343.71710	320.012	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			886.26790	925.089	13.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			217.56790	202.089	13.42	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			383.80110	400.211	16.26	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			915.10110	877.211	16.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			793.24240	826.303	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			274.54240	253.303	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,187.67140	1,230.101	13.38	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			118.97140	107.101	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			743.76290	775.327	13.78	0.00	0	1,312
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			315.06290	292.327	13.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			921.52100	960.786	13.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			202.82100	187.786	13.42	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,580.01390	1,627.275	13.97	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			61.31390	54.275	13.97	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			822.03220	855.941	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			253.33220	232.941	13.43	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,534.12980	1,581.180	13.87	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			65.42980	58.181	13.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,353.35670	1,399.552	13.47	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			84.65670	76.552	13.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,024.03560	1,064.556	13.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			165.33560	151.556	13.40	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,323.72390	3,376.448	17.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.02390	3.448	17.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,274.11300	3,326.750	17.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.41300	3.750	17.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,224.53020	3,277.077	17.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.83020	4.077	17.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			51.30460	51.167	27.02	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,430.20460	5,375.467	27.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,432.87900	1,479.378	13.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			81.77900	73.678	13.57	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	21/12/2015	Foreign Exchange Option	11.15	Call			1,423.91970	1,470.376	13.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			82.81970	74.676	13.55	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			213.26480	220.504	19.23	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,872.16480	1,824.804	19.23	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,743.97270	1,791.917	14.22	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			52.87270	46.217	14.22	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			0.00000	1,047.443	13.37	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			0.00000	217.943	13.37	54,485.63	250	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			0.00000	244.316	19.81	61,078.90	250	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			0.00000	2,094.816	19.81	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			199.28640	202.350	22.24	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,989.68640	2,936.650	22.24	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,191.50310	1,233.014	13.24	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			181.90310	167.314	13.24	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			0.00000	1,120.997	13.34	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			0.00000	225.897	13.34	56,474.15	250	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			0.00000	253.037	20.48	63,259.35	250	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			0.00000	2,397.937	20.48	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			735.97980	767.787	14.80	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			593.27980	568.187	14.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			97.36110	88.158	13.68	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,306.50960	1,348.801	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			176.90960	162.201	13.16	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,126.53030	1,167.501	13.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			246.93030	230.901	13.34	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,584.16610	7,529.067	26.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			292.33390	305.992	19.78	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,202.73390	2,159.392	19.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			231.41980	237.156	23.33	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,301.81980	3,250.556	23.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,726.96110	1,774.758	13.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,046.49160	3,998.948	26.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			935.00710	970.391	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			365.40710	343.792	13.69	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			378.98420	397.158	18.30	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,639.38420	1,600.558	18.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			33.76610	35.667	26.40	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,955.77600	1,914.226	19.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			972.22930	1,009.061	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			332.62930	312.462	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			966.81540	1,002.817	13.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			337.21540	316.217	13.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			226.09160	235.548	26.40	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			341.83380	320.730	13.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,106.00540	1,146.844	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			256.40540	240.244	13.37	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,052.43420	1,092.946	13.43	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	11.91	Put			282.83420	266.346	13.43	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			325.37600	340.826	19.15	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,026.28250	1,066.644	13.46	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			296.68250	280.044	13.46	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			961.43380	997.330	13.56	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			0.00000	264.573	21.17	66,143.30	250	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			0.00000	2,743.273	21.17	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			0.00000	1,206.604	13.36	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			0.00000	235.304	13.36	58,825.95	250	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			0.00000	1,278.716	13.39	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			0.00000	242.616	13.39	60,653.93	250	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			0.00000	289.873	22.40	72,468.30	250	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			0.00000	3,113.773	22.40	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			0.00000	317.959	23.68	79,489.83	250	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			0.00000	3,540.159	23.68	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			0.00000	1,355.839	13.37	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			0.00000	248.039	13.37	62,009.65	250	250
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			685.19950	708.963	16.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,108.69950	1,072.863	16.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			682.49880	706.139	16.53	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,115.99880	1,080.039	16.53	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			687.92140	711.804	16.48	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,101.42140	1,065.704	16.48	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			690.64450	714.333	16.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,115.64450	1,079.833	16.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			696.09080	720.026	16.47	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,101.09080	1,065.526	16.47	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			693.35970	717.171	16.50	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,108.35970	1,072.671	16.50	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			0.00000	347.213	24.92	86,803.23	250	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			0.00000	3,991.013	24.92	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			0.00000	1,431.156	13.38	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			0.00000	254.956	13.38	63,739.10	250	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			0.00000	1,498.334	13.38	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			0.00000	260.934	13.38	65,233.43	250	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			0.00000	353.070	25.63	88,267.60	250	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			0.00000	4,445.670	25.63	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			0.00000	1,566.297	13.36	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			0.00000	265.597	13.36	66,399.30	250	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			0.00000	323.954	25.50	80,988.40	250	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			0.00000	4,923.254	25.50	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			885.69240	884.664	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,100.09240	1,099.064	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			882.61090	881.581	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,107.01090	1,105.981	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			888.79560	887.769	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,093.19560	1,092.169	16.43	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	13.31	Call			890.70510	919.117	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,106.50510	1,077.717	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			896.91140	925.553	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,092.71140	1,064.153	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			893.80040	922.324	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,099.60040	1,070.924	16.45	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			0.00000	295.731	25.14	73,932.68	250	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			0.00000	5,375.331	25.14	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			0.00000	1,643.835	13.42	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			0.00000	273.435	13.42	68,358.75	250	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			0.00000	1,708.710	13.46	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			0.00000	279.210	13.46	69,802.63	250	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			0.00000	272.684	24.93	68,170.90	250	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			0.00000	5,813.184	24.93	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			0.00000	1,782.659	13.45	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			0.00000	283.458	13.45	70,864.63	250	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			0.00000	254.681	24.89	63,670.18	250	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			0.00000	6,355.481	24.89	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,297.54260	1,331.989	14.76	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			669.84260	649.089	14.76	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,293.39490	1,327.762	14.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			675.69490	654.862	14.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,301.70570	1,336.589	14.74	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			664.00570	643.689	14.74	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,077.23900	1,106.747	16.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,088.83900	1,063.247	16.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,073.86080	1,103.687	16.36	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,095.46080	1,070.187	16.36	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			0.00000	226.671	24.38	56,667.75	250	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			0.00000	6,693.171	24.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			0.00000	1,823.275	13.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			0.00000	279.775	13.32	69,943.75	250	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,080.23610	1,109.823	16.31	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,081.83610	1,056.323	16.31	0.00	0	0
Total \$ / R Option											9,408,950.28	36,000	1,690,961
Total \$ / R											1,241,798,543.28	137,161	2,949,935
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.13670		12.08530			1,322,900.30	109	728
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.33190		12.27880			234,306.10	19	263
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.52300		12.46870			50,092.00	4	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.73660		12.67960			0.00	0	31
Total \$ / R MAXI Future											1,607,298.40	132	1,046
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			265.81690	244.431	16.12	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			77,805.07400	82,922.840	16.03	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	12/06/2015	Foreign Exchange Option	11.31	Put			275.07400	252.840	16.03	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			79,786.92540	84,906.336	16.21	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			256.92540	236.336	16.21	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			78,795.81690	83,914.431	16.12	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			13,375.07810	12,116.482	13.43	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			71,559.12600	75,540.136	13.42	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			13,679.12600	12,350.136	13.42	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			70,867.82330	74,827.188	13.44	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			13,987.82330	12,637.188	13.44	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			72,255.07810	76,306.482	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			23,306.07170	21,713.720	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			84,573.86100	88,323.647	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			23,703.86100	22,023.647	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			85,859.73310	89,706.816	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			22,989.73310	21,406.816	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			85,176.07170	89,013.720	13.43	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			79,254.29220	82,523.549	14.47	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			52,294.29220	49,863.549	14.47	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			80,122.12900	83,407.049	14.42	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			51,162.12900	48,747.049	14.42	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			79,686.81240	82,963.648	14.45	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			51,726.81240	49,303.648	14.45	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										1,607,298.40	132	1,046
£ / R	On	12/06/2015	Foreign Exchange Future		18.59910		18.58650			2,492,279.40	134	29,015
£ / R	On	14/09/2015	Foreign Exchange Future		18.88570		18.87100			566,571.00	30	3,328
£ / R	On	11/12/2015	Foreign Exchange Future		19.16950		19.15440			0.00	0	9,397
£ / R	On	14/03/2016	Foreign Exchange Future		19.49190		19.47370			0.00	0	2,035
Total £ / R Future										3,058,850.40	164	43,775
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put		1,418.09520	1,407.850	17.78	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put		360.46180	360.465	14.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call		104.08910	116.725	14.05	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put		367.58910	367.625	14.05	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call		101.27890	113.943	14.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put		374.77890	374.843	14.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call		4.59520	6.950	17.78	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call		1,587.56540	1,599.772	16.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put		1.06540	0.672	16.02	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call		106.96180	119.565	14.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put		382.81110	387.809	13.67	0.00	0	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call		531.56450	549.726	13.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put		600.56450	604.026	13.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call		1,078.28290	1,098.214	13.49	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	18.00	Put			207.28290	212.513	13.49	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			966.79520	986.806	13.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			753.81110	773.509	13.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			255.79520	261.106	13.55	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			523.41880	541.464	13.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			612.41880	615.764	13.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,891.00950	7,905.712	24.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00950	0.012	24.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			527.47770	545.583	13.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			606.47770	609.883	13.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			152.66680	161.421	15.94	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,781.66680	1,775.721	15.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,105.09580	1,123.629	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,530.45780	1,549.372	13.26	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			327.33110	331.150	13.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			452.23500	455.699	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			346.31460	356.398	16.20	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,961.91460	1,956.898	16.20	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,110.85400	1,129.401	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			456.45400	459.901	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			460.69580	464.129	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			428.34800	440.048	15.60	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,603.94800	1,600.548	15.60	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,116.63500	1,135.199	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			246.05780	249.872	13.26	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,321.73110	1,340.650	13.27	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,103.74810	1,125.579	14.02	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			820.04810	823.679	14.02	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,099.24420	1,121.059	14.03	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			825.54420	829.159	14.03	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,094.75820	1,116.564	14.04	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			831.05820	834.664	14.04	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											3,058,850.40	164	185,905
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09804		0.09820			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09975		0.09990			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10162		0.10162			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			215.95990	230.942	12.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.18060	0.168	18.48	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,179.98060	1,196.068	18.48	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			820.72750	804.718	16.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.52750	0.618	16.27	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	0.10	Call			36.15990	35.042	12.72	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,010.33960	996.152	12.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			20.03960	21.352	12.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			273.06850	271.323	12.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			282.76850	296.523	12.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			60.41930	62.068	16.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,070.11930	1,087.268	16.06	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,227.91230	1,227.909	14.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			66.01230	65.609	14.54	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			516.59740	524.871	14.83	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			354.69740	362.571	14.83	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			212.79700	219.362	17.31	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,050.89700	1,057.062	17.31	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,739
€ / R	On	01/06/2015	Foreign Exchange Future			13.17180		13.14740			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.19770		13.17300			40,701,706.80	3,084	147,376
€ / R	On	14/09/2015	Foreign Exchange Future			13.42930		13.40360			0.00	0	25,958
€ / R	On	11/12/2015	Foreign Exchange Future			13.65960		13.63300			0.00	0	10,618
€ / R	On	14/03/2016	Foreign Exchange Future			13.92430		13.89520			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.45160		14.42290			0.00	0	0
Total € / R Future											40,701,706.80	3,084	186,952
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			0.05800	0.045	21.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,142.65800	1,118.245	21.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			0.05480	0.042	21.24	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,152.65480	1,128.242	21.24	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			0.05180	0.040	21.31	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,162.65180	1,138.240	21.31	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			0.03000	0.022	22.03	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,262.63000	1,238.222	22.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,237.09050	2,212.382	22.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.10330	0.095	22.09	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,177.10330	2,152.395	22.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.09450	0.086	22.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,217.09450	2,192.386	22.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,227.09250	2,202.384	22.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			53.97480	58.851	14.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			360.97480	341.151	14.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			17.29330	19.370	15.65	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			624.29330	601.670	15.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.09050	0.082	22.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			12.34770	10.466	13.43	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			71.69220	77.737	14.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			298.69220	280.037	14.30	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			3.24420	3.590	17.03	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,030.24420	1,005.890	17.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.09250	0.084	22.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			924.75390	949.075	15.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			1.75390	1.375	15.29	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			535.34770	558.166	13.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,586.73500	1,563.858	17.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			819.77720	839.793	12.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			676.78020	694.605	12.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			173.18020	165.305	12.89	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			220.64080	211.164	13.04	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			66.93460	69.008	18.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,923.33460	1,899.708	18.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			90.33500	93.158	17.30	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			68.01440	70.121	18.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,904.41440	1,880.821	18.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			67.47100	69.562	18.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,913.87100	1,890.262	18.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			594.24080	610.464	13.04	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			116.17720	110.493	12.76	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,696.55170	2,722.760	15.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			13.55170	13.160	15.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			850.21080	866.355	12.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			267.21080	256.755	12.85	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			463.36600	472.508	14.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			730.36600	712.908	14.45	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			115.85890	113.775	20.48	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,982.85890	2,954.175	20.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			232.06010	236.587	16.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,589.06010	1,566.987	16.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			230.70360	235.234	16.98	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,597.70360	1,575.634	16.98	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			229.35430	233.853	17.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,606.35430	1,584.253	17.00	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			769.83820	756.561	14.42	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			661.62010	677.389	14.45	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			776.42010	763.089	14.45	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			668.47340	684.356	14.40	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			763.27340	750.056	14.40	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			665.03820	680.861	14.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			832.70210	848.569	16.00	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,349.80210	1,336.970	16.00	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			829.93140	845.759	16.02	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,357.03140	1,344.159	16.02	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			827.18040	842.954	16.03	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,364.28040	1,351.354	16.03	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 Option											0.00	0	149,679
Total € / R											40,701,706.80	3,084	336,631
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.35610		9.35650			4,678,050.00	500	13,982
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.45720		9.45690			4,728,600.00	500	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.56110		9.56060			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.68240		9.68120			0.00	0	1,000
Total AU\$ / R Future											9,406,650.00	1,000	16,985
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			365.59700	365.713	13.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			9.09700	9.613	13.34	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.84400	0.775	17.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			904.34400	904.676	17.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			956.75250	956.270	17.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.25250	0.170	17.68	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			707.49120	706.990	15.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.99120	0.890	15.82	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			15.29270	14.458	12.49	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			308.79270	308.358	12.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.90180	0.827	17.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			884.40180	884.727	17.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.87220	0.801	17.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			894.37220	894.701	17.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			231.99360	232.102	12.39	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			25.49360	26.002	12.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			39.12070	38.254	11.81	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			182.62070	182.154	11.81	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			940.03720	940.148	14.22	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			46.09750	46.511	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			949.19750	949.311	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			47.79440	48.200	14.19	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			930.89440	931.000	14.19	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			46.93720	47.348	14.22	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			7.00570	6.906	17.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,316.67310	2,317.066	17.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			6.07310	5.966	17.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,267.12270	2,267.519	17.25	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			6.52270	6.419	17.25	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,217.60570	2,218.006	17.05	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			537.36590	535.260	12.81	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			356.16590	352.860	12.81	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			532.40420	530.298	12.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			361.20420	357.898	12.82	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			542.36900	540.264	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			351.16900	347.864	12.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											9,406,650.00	1,000	23,441
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.72060		9.72940			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.86320		9.87100			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			19.16260	19.490	12.45	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			279.76260	288.890	12.45	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			17.92440	18.254	12.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			288.52440	297.654	12.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			16.75880	17.089	12.52	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			297.35880	306.489	12.52	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			147.23380	150.617	11.35	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			361.96330	357.593	11.35	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			150.96330	154.393	11.35	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			374.56730	370.105	11.35	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			143.56730	146.905	11.35	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			368.23380	363.817	11.35	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	3,936
CHF / R	On	12/06/2015	Foreign Exchange Future			12.76260		12.73750			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.01840		12.99230			0.00	0	1,607
Total CHF / R Future											0.00	0	8,865
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			901.60580	926.631	18.00	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			4.10580	4.031	18.00	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			891.73730	916.758	17.92	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			4.23730	4.158	17.92	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			881.87340	906.889	17.83	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			4.37340	4.289	17.83	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			505.27210	517.506	13.90	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			302.97210	289.106	13.90	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			499.96120	512.044	13.91	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			307.66120	293.645	13.91	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			494.69170	506.622	13.92	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			312.39170	298.222	13.92	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,865
CNH / R	On	12/06/2015	Foreign Exchange Future			1.95390		1.94520			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Future			1.97340		1.96390			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			864.59690	951.342	14.40	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			12.59690	12.342	14.40	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,058.18830	1,145.371	15.00	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			6.18830	6.371	15.00	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			959.85860	1,047.190	14.48	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			7.85860	8.190	14.48	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			872.20030	814.670	14.09	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			478.69480	521.783	13.85	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			739.69480	687.783	13.85	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			443.76640	483.999	13.97	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			804.76640	749.999	13.97	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			411.20030	448.670	14.09	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			1.77350		1.77020			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.80660		1.80300			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			400.92720	428.441	15.12	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			98.92720	93.441	15.12	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			329.67280	355.135	14.80	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			127.67280	120.135	14.80	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			271.47600	295.109	14.98	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			169.47600	160.109	14.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			791.61680	805.821	12.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			261.61680	239.821	12.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			726.02510	738.503	12.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			296.02510	272.503	12.02	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			860.19690	876.116	12.10	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			230.19690	210.116	12.10	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			0.12330		0.12340			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12290		0.12290			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12260		0.12180			0.00	0	1,870
Total KES / R Future											0.00	0	1,880

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total KES / R								0.00	0	1,880
NGN / R On 12/06/2015			0.06100		0.06060			0.00	0	37,800
NGN / R On 14/09/2015			0.05700		0.05700			0.00	0	12,000
NGN / R On 11/12/2015			0.05570		0.05580			0.00	0	112,080
Total NGN / R Future								0.00	0	161,880
Total NGN / R								0.00	0	161,880
NZ\$ / R On 12/06/2015			8.76810		8.75130			0.00	0	0
NZ\$ / R On 14/09/2015			8.83040		8.81270			0.00	0	500
NZ\$ / R On 11/12/2015			8.90100		8.88340			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015	9.09	Call			10.21770	10.493	13.00	0.00	0	0
NZ\$ / R On 12/06/2015	9.09	Put			348.91770	332.393	13.00	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Call			9.51860	9.720	13.03	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Put			358.21860	341.619	13.03	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Call			8.86510	8.999	13.07	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Put			367.56510	350.898	13.07	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Call			108.16620	112.579	11.47	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Put			405.46620	392.179	11.47	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Call			112.82600	117.470	11.40	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Put			390.12600	377.070	11.40	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Call			110.47100	114.999	11.44	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Put			397.77100	384.598	11.44	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Call			232.84950	240.483	12.65	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Put			459.44950	449.483	12.65	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Call			238.91460	246.819	12.60	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Put			445.51460	435.819	12.60	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Call			235.86010	243.631	12.62	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Put			452.46010	442.631	12.62	0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	500
QUANTO € On 12/06/2015			1.08740		1.09000			0.00	0	109
QUANTO € On 14/09/2015			1.08900		1.09160			0.00	0	24,993
QUANTO € On 11/12/2015			1.09080		1.09340			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	25,102
Total QUANTO € / \$								0.00	0	25,102
RAIN On 12/06/2015			21,242.06000		21,187.68000			0.00	0	0
Total RAIN Future								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 RAIN								0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.56390		4.56780			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.51530		4.51530			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			0.58510	0.541	18.01	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			422.78510	426.641	18.01	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			0.54480	0.505	18.21	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			432.74480	436.605	18.21	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			0.48930	0.452	18.31	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			442.68930	446.552	18.31	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			80.63250	82.448	12.42	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			175.33250	177.148	12.42	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			87.46330	89.399	12.36	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			162.16330	164.099	12.36	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			83.98900	85.865	12.39	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			168.68900	170.565	12.39	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			1.67660		1.67660			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.63360		1.62990			0.00	0	90
Total ZMW / R Future								0.00	0	106
Total ZMW / R								0.00	0	106
Total Futures								1,287,164,098.60	105,541	1,721,740
Total Options								9,408,950.28	36,000	1,989,226
Grand Total:								1,296,573,048.88	141,541	3,710,966