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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/06/2015 Foreign Exchange Future			12.19350		12.11830			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.19550		12.12030			0.00	0	0
\$ / R On 08/06/2015 Foreign Exchange Future			12.20370		12.12850			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.20580		12.13050			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.21200		12.13670			656,187,396.00	53,733	910,572
\$ / R On 25/06/2015 Foreign Exchange Future			12.23880		12.16340			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.24090		12.16540			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.24920		12.17360			48,996,800.00	4,000	15,883
\$ / R On 06/07/2015 Foreign Exchange Future			12.26150		12.18580			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.27600		12.20000			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.29040		12.21430			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.30890		12.23260			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.36580		12.28910			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.37000		12.29330			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.37850		12.30170			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.40010		12.32330			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.40880		12.33190			235,332,892.00	18,965	220,947
\$ / R On 28/09/2015 Foreign Exchange Future			12.43920		12.36210			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.44360		12.36650			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.50440		12.42690			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.56520		12.48730			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/12/2015	Foreign Exchange Future			12.59420		12.51620			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.60100		12.52300			11,315,698.00	898	95,656
\$ / R	On	21/12/2015	Foreign Exchange Future			12.62380		12.54570			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.70820		12.62950			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.74470		12.66570			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.77430		12.69510			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.80890		12.72960			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.81590		12.73660			0.00	0	5,292
\$ / R	On	29/03/2016	Foreign Exchange Future			12.85070		12.77130			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.91580		12.83610			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.98780		12.90780			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.01650		12.93610			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.02510		12.94450			10,420,080.00	800	2,100
\$ / R	On	28/06/2016	Foreign Exchange Future			13.05710		12.97620			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.11900		13.03740			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.18310		13.10070			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			13.23440		13.15140			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.25360		13.17040			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.31340		13.22950			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.38390		13.29920			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.41800		13.33290			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.42870		13.34350			0.00	0	0
Total \$ / R Future											962,252,866.00	78,396	1,267,346
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			209.48530	267.312	16.65	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			41.18530	23.812	16.65	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			41.52190	55.708	15.98	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			223.22190	162.208	15.98	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			225.00270	284.379	16.75	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			36.70270	20.879	16.75	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			23.04730	30.371	17.00	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			352.74730	284.870	17.00	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			525.69630	597.772	17.78	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			5.39630	2.272	17.78	0.00	0	5,500
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			195.89900	246.093	15.07	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			77.39900	52.393	15.07	0.00	0	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			235.34880	287.086	14.70	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			64.84880	41.286	14.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.48290	0.321	21.29	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.81810	1.564	20.25	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,325.11810	1,249.564	20.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,407.06490	1,482.243	21.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.36490	0.243	21.75	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			871.76130	797.832	18.69	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			3.98760	3.990	19.35	0.00	0	22,850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,087.28760	1,011.990	19.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,387.09520	1,462.263	21.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.39520	0.263	21.62	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,337.18290	1,412.321	21.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			462.05380	397.438	16.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			33.82210	43.156	17.12	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			497.12210	431.156	17.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			1.60190	1.388	20.49	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,364.90190	1,289.388	20.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			8.46130	9.832	18.69	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			254.81570	203.403	15.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			66.20150	84.035	16.16	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			329.50150	272.035	16.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			3.60480	3.522	19.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,116.90480	1,041.522	19.44	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			38.75380	49.438	16.93	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			158.61960	119.813	15.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			125.01210	156.167	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			188.31210	144.167	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			30.52810	38.950	17.27	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			523.82810	456.950	17.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			91.51570	115.404	15.68	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			96.94930	69.056	14.83	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			201.65650	247.702	14.87	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			104.95650	75.702	14.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			47.46430	60.484	16.64	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			410.76430	348.484	16.64	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			145.31960	181.813	15.10	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			36.65760	21.902	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			272.70640	326.077	14.65	3,260,767.00	10,000	20,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			66.00640	44.077	14.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			0.00000	147.195	15.30	1,471,946.00	10,000	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			0.00000	155.195	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			213.64930	261.057	14.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			31.18540	18.024	14.33	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			379.63470	441.252	14.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			32.93470	19.252	14.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			154.16220	192.826	15.06	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			147.46220	110.826	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			363.35760	423.902	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			4.99610	3.210	14.96	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			547.01640	616.612	13.96	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			10.31640	4.612	13.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			226.06050	274.820	14.79	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			89.36050	62.820	14.79	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			387.88540	450.024	14.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			3.45810	2.291	15.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			690.84430	764.704	15.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			4.14430	2.704	15.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			371.45780	432.544	14.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			34.75780	20.544	14.38	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			641.69610	715.210	14.96	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			1.28920	0.941	18.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			839.14430	913.672	16.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			2.44430	1.672	16.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			501.07630	568.979	14.07	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			14.37630	6.979	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			740.15810	814.291	15.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.90530	0.667	20.09	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,137.65880	1,212.723	19.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.95880	0.723	19.96	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			661.33150	734.995	15.16	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			4.63150	2.995	15.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,037.98920	1,112.941	18.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,057.91370	1,132.892	19.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			1.21370	0.892	19.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			789.60020	863.952	16.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			2.90020	1.952	16.46	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,157.60530	1,232.666	20.09	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			338.06860	392.388	14.42	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			94.66860	73.588	14.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,366.55690	1,441.799	17.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			1.15690	0.899	17.28	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,019.95350	1,094.573	15.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			4.55350	3.673	15.98	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			106.60910	128.662	15.93	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			401.20910	347.762	15.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.04360	0.416	30.51	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,714.64360	3,639.516	30.51	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			577.14250	644.454	13.83	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			33.54250	25.254	13.83	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			259.75840	303.794	14.60	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			203.95840	172.294	14.60	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			161.28480	190.107	15.24	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			355.48480	308.607	15.24	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			280.61390	325.110	14.54	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			220.61390	189.110	14.54	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			285.52330	329.195	14.54	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			251.22330	218.795	14.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			145.41050	167.199	16.03	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			622.81050	568.299	16.03	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			8.63490	9.786	30.55	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,926.03490	3,850.886	30.55	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,438.32070	1,513.811	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
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			5.72070	4.911	15.24	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,097.97200	1,171.559	14.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			15.37200	12.659	14.16	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			408.52510	454.494	14.40	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			289.42510	258.694	14.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,173.92570	1,245.204	14.04	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			30.62570	25.204	14.04	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			165.70960	187.308	16.69	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			842.40960	787.309	16.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			18.84780	20.917	29.70	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,225.54780	4,150.917	29.70	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,506.83680	1,581.380	14.86	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			13.53680	11.380	14.86	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			364.76150	407.639	14.62	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			363.06150	329.139	14.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			462.32770	509.257	14.36	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			299.02770	269.157	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,202.00260	1,272.463	13.88	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			40.10260	33.663	13.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,174.92250	1,245.072	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			43.02250	36.272	13.86	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,094.76080	1,163.922	13.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			11.04450	9.688	15.27	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,743.90860	1,819.331	15.18	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			12.00860	10.531	15.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			26.12300	22.867	14.29	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			3.87250	4.441	28.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,171.97250	6,095.641	28.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			68.19930	76.429	20.77	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,036.29930	1,967.629	20.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,782.94450	1,858.488	15.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			0.00000	2,110.086	21.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			56.47600	63.177	21.65	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,304.57600	2,234.377	21.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			182.68560	204.112	16.96	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			950.78560	895.312	16.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,378.02300	1,451.666	14.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,207.31980	1,147.134	17.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			84.96730	95.343	19.83	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,753.06730	1,686.543	19.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			244.09350	272.032	16.03	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			712.19350	663.231	16.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			0.00000	68.886	21.24	3,306,518.40	48,000	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			917.76250	863.019	16.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			187.88940	209.861	16.86	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			925.98940	871.061	16.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			438.90550	484.394	14.47	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			337.00550	305.594	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			139.21980	155.934	17.93	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			499.07800	457.521	15.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			269.96730	300.203	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			638.06730	591.403	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			504.92560	553.606	14.20	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			273.02560	244.806	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			189.66250	211.819	16.83	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			287.13210	258.169	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			453.48930	499.706	14.41	0.00	0	840
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			321.58930	290.906	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			560.80090	611.982	14.00	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			228.90090	203.182	14.00	0.00	0	27,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			330.97800	366.321	15.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			246.01130	219.291	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			515.74230	564.920	14.16	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			263.84230	236.120	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			833.63990	898.673	13.69	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			101.73990	89.873	13.69	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			489.03210	536.969	14.27	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			105.83030	93.657	13.68	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			686.06610	742.296	13.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			154.16610	133.496	13.60	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			915.01900	981.510	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			83.11900	72.710	13.73	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			537.91130	588.091	14.08	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			84.84900	74.300	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			882.11170	948.035	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			90.21170	79.235	13.71	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,139.08790	1,208.811	13.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			47.18790	40.011	13.84	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			817.73030	882.457	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			52.86080	45.122	13.82	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			923.31890	989.949	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			81.41890	71.149	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,359.08780	1,432.598	14.24	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			27.18780	23.798	14.24	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			906.74900	973.100	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			184.49880	204.702	17.39	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,092.39880	1,035.501	17.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			104.54180	116.480	19.63	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,742.44180	1,677.280	19.63	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			29.68060	34.906	28.84	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			75.22880	65.796	13.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,467.58060	4,395.706	28.84	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,584.43470	1,659.153	14.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			22.33470	19.953	14.68	0.00	0	300

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	11.15	Call			1,255.83870	1,327.481	13.89	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			43.73870	38.282	13.89	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,037.32880	1,104.996	13.73	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			284.52530	313.840	15.98	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			718.02530	670.240	15.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			42.57900	51.282	28.18	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,595.67900	4,526.882	28.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,658.30560	1,733.712	14.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			31.40560	29.312	14.67	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,331.96230	1,405.525	13.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			55.06230	51.125	13.90	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			200.77750	220.123	18.07	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,333.87750	1,275.723	18.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			212.73240	231.710	18.70	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,575.43240	1,516.510	18.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			47.96730	54.595	27.68	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,010.66730	4,939.395	27.68	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,727.02790	1,803.034	14.65	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			39.72790	37.834	14.65	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,403.39570	1,477.275	13.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			66.09570	62.075	13.89	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			618.30160	662.157	14.49	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			442.10160	407.957	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			5.73930	7.452	27.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,252.73930	8,176.452	27.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			137.75310	149.492	21.42	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,584.75310	2,518.492	21.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			128.28570	134.509	24.93	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,405.28570	3,333.509	24.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			294.04620	316.720	17.61	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,271.04620	1,215.719	17.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			108.91390	125.675	27.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,085.91390	4,024.675	27.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			145.86370	158.241	21.09	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,462.86370	2,397.241	21.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			375.35170	403.508	16.51	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			952.35170	902.508	16.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			135.98430	147.583	21.49	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,612.98430	2,546.583	21.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			304.62700	328.034	17.44	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,221.62700	1,167.034	17.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			717.08190	765.581	14.03	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			344.08190	314.581	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			182.38710	197.591	19.89	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,029.38710	1,966.591	19.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			387.52800	416.445	16.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			914.52800	865.445	16.37	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	11/12/2015	Foreign Exchange Option	12.00	Call			797.61050	849.930	13.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			274.61050	248.930	13.66	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			352.46440	379.136	16.79	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,029.46440	978.136	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			743.01210	792.778	13.91	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			320.01210	291.778	13.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			925.08910	985.554	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			202.08910	184.554	13.52	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			400.21110	429.915	16.24	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			877.21110	828.915	16.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			826.30300	879.905	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			253.30300	228.905	13.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,230.10100	1,297.541	13.47	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			107.10100	96.541	13.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			775.32720	826.624	13.76	0.00	0	1,312
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			292.32720	265.624	13.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			960.78640	1,022.223	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			187.78640	171.223	13.51	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,627.27510	1,702.598	14.28	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			54.27510	51.598	14.28	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			855.94080	914.375	13.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			232.94080	213.375	13.53	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,581.18050	1,656.247	14.18	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			58.18050	55.247	14.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,399.55170	1,473.375	13.77	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			76.55170	72.374	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,064.55630	1,128.575	13.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			151.55630	137.575	13.50	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,376.44750	3,454.307	17.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			3.44750	3.307	17.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,326.75010	3,404.601	17.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			3.75010	3.601	17.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,277.07720	3,354.919	17.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			4.07720	3.919	17.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			51.16720	59.564	27.48	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,375.46720	5,305.763	27.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,479.37820	1,552.735	13.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			73.67820	68.935	13.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,470.37560	1,543.649	13.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			74.67560	69.849	13.80	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			220.50390	237.391	19.24	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,824.80390	1,763.591	19.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,791.91730	1,867.539	14.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			46.21730	43.739	14.50	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,047.44250	1,107.239	13.40	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			217.94250	199.039	13.40	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			244.31560	259.375	19.76	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	27/01/2016	Foreign Exchange Option	14.48	Put			2,094.81560	2,031.175	19.76	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			202.34970	208.335	22.00	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,936.64970	2,863.635	22.00	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,233.01410	1,295.449	13.22	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			167.31410	150.749	13.22	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,120.99660	1,179.484	13.30	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			225.89660	205.184	13.30	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			253.03740	266.472	20.39	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,397.93740	2,332.172	20.39	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			767.78720	804.872	14.62	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			568.18720	525.972	14.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			230.90120	211.399	13.34	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			35.66660	41.492	26.80	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,529.06660	7,455.592	26.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,774.75840	1,847.908	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			88.15840	82.008	13.82	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,250.55560	3,177.348	23.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			235.54820	241.048	26.18	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,998.94820	3,925.148	26.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,348.80120	1,413.122	13.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			162.20120	147.222	13.15	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,167.50120	1,227.299	13.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,600.55780	1,540.913	18.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			340.82620	358.717	19.06	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,914.22620	1,852.817	19.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			305.99230	322.032	19.70	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,159.39230	2,096.132	19.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			237.15560	243.248	23.09	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			316.21710	291.780	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			997.33000	1,051.245	13.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			320.73000	295.345	13.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			970.39150	1,019.469	13.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			343.79150	313.569	13.57	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			397.15780	416.813	18.19	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			266.34570	244.717	13.42	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,066.64410	1,123.529	13.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			280.04410	257.629	13.45	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,009.06150	1,064.143	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			312.46150	288.243	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,002.81710	1,057.680	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,146.84400	1,206.072	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			240.24400	220.172	13.36	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,092.94570	1,150.617	13.42	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			264.57320	278.145	21.11	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,743.27320	2,677.445	21.11	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,206.60380	1,266.499	13.35	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			235.30380	215.799	13.35	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	26/04/2016	Foreign Exchange Option	11.80	Call			1,278.71570	1,338.175	13.36	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			242.61570	222.375	13.36	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			289.87320	294.102	22.08	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			3,113.77320	3,038.302	22.08	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			317.95930	326.154	23.49	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,540.15930	3,468.354	23.49	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,355.83860	1,415.165	13.32	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			248.03860	227.365	13.32	0.00	0	250
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			708.96330	740.288	16.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,072.86330	1,023.788	16.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			706.13950	737.347	16.42	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,080.03950	1,030.847	16.42	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			711.80350	743.240	16.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,065.70350	1,016.740	16.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			720.02580	751.837	16.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,065.52580	1,016.737	16.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			717.17130	748.865	16.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,072.67130	1,023.765	16.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			714.33340	745.915	16.41	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,079.83340	1,030.815	16.41	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			347.21290	360.655	24.86	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,991.01290	3,923.555	24.86	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,431.15640	1,491.968	13.33	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			254.95640	234.868	13.33	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,498.33370	1,559.897	13.34	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			260.93370	240.897	13.34	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			353.07040	380.637	25.93	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,445.67040	4,391.637	25.93	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,566.29720	1,635.826	13.49	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			265.59720	252.726	13.49	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			323.95360	342.667	25.62	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,923.25360	4,859.567	25.62	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			884.66400	883.635	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,099.06400	1,098.035	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			881.58130	880.551	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,105.98130	1,104.951	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			887.76850	886.740	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,092.16850	1,091.140	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			925.55270	961.586	16.33	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,064.15270	1,017.186	16.33	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			922.32390	958.245	16.35	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,070.92390	1,023.845	16.35	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			919.11720	954.928	16.37	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,077.71720	1,030.528	16.37	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			295.73070	322.405	25.49	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,375.33070	5,318.805	25.49	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,643.83500	1,714.021	13.54	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	28/09/2016	Foreign Exchange Option	11.80	Put			273.43500	260.421	13.54	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,708.71050	1,777.100	13.51	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			279.21050	263.700	13.51	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			272.68360	297.542	25.27	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,813.18360	5,754.142	25.27	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,782.65850	1,854.715	13.56	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			283.45850	270.815	13.56	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			254.68070	269.872	25.00	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,355.48070	6,285.972	25.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,331.98890	1,381.214	14.67	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			649.08890	613.214	14.67	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,327.76210	1,376.460	14.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			654.86210	618.460	14.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,336.58890	1,385.995	14.65	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			643.68890	607.995	14.65	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,103.68670	1,139.182	16.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,070.18670	1,020.482	16.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			226.67100	248.380	24.70	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,693.17100	6,629.680	24.70	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,823.27500	1,896.630	13.44	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			279.77500	267.930	13.44	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,109.82280	1,145.601	16.15	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,056.32280	1,006.901	16.15	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,106.74670	1,142.383	16.18	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,063.24670	1,013.683	16.18	0.00	0	0
Total \$ / R Option											8,039,231.40	68,000	1,758,961
Total \$ / R											970,292,097.40	146,396	3,026,307
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.21200		12.13670			1,306,684.00	107	713
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.40880		12.33190			421,899.20	34	288
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.60100		12.52300			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.81590		12.73660			0.00	0	31
Total \$ / R MAXI Future											1,728,583.20	141	1,056
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			244.43100	167.172	16.96	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			82,922.83990	90,372.368	16.86	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			252.83990	172.368	16.86	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			84,906.33570	92,362.157	17.06	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			236.33570	162.157	17.06	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			83,914.43100	91,367.172	16.96	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			12,637.18750	11,222.954	13.64	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			76,306.48190	82,667.837	13.65	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			12,116.48190	10,787.837	13.65	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			75,540.13590	81,883.656	13.64	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			12,350.13590	11,003.656	13.64	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 MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				74,827.18750	81,102.954	13.64	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				21,713.72030	19,859.795	13.52	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				88,323.64670	94,249.570	13.53	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				22,023.64670	20,149.570	13.53	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				89,706.81560	95,673.236	13.52	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				21,406.81560	19,573.236	13.52	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				89,013.72030	94,959.795	13.52	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				82,523.54900	86,483.131	14.29	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				49,863.54900	45,893.131	14.29	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				83,407.04860	87,407.488	14.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				48,747.04860	44,817.488	14.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				82,963.64830	86,943.828	14.26	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				49,303.64830	45,353.828	14.26	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,728,583.20	141	1,056
£ / R	On 12/06/2015	Foreign Exchange Future			18.66160			18.59910			32,097,952.00	1,720	29,015
£ / R	On 14/09/2015	Foreign Exchange Future			18.94970			18.88570			19,063,398.20	1,006	3,699
£ / R	On 11/12/2015	Foreign Exchange Future			19.23450			19.16950			96,172.50	5	9,402
£ / R	On 14/03/2016	Foreign Exchange Future			19.55770			19.49190			0.00	0	2,035
Total £ / R Future											51,257,522.70	2,731	44,151
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,407.85040	1,343.455	16.78	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				360.46470	309.999	13.77	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				116.72470	128.176	13.78	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				367.62470	316.576	13.78	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				113.94320	124.820	13.79	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				374.84320	323.220	13.79	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				6.95040	5.055	16.78	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,599.77210	1,662.065	16.48	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				0.67210	0.465	16.48	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				119.56470	131.599	13.77	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				387.80910	363.403	13.72	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				549.72630	578.611	13.89	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				604.02630	568.911	13.89	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,098.21350	1,145.683	13.51	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				212.51350	195.983	13.51	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				986.80570	1,031.851	13.58	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				773.50910	813.103	13.72	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				261.10570	242.151	13.58	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				541.46400	569.634	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				615.76400	579.934	13.91	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,905.71180	7,969.710	24.56	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.01180	0.010	24.56	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				545.58350	573.918	13.90	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	Put			609.88350	574.218	13.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			161.42080	170.985	15.92	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,775.72080	1,721.285	15.92	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,123.62940	1,162.652	13.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,549.37240	1,600.273	13.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			331.14990	313.509	13.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			455.69930	429.980	13.46	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			356.39760	368.601	16.13	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,956.89760	1,904.101	16.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,129.40050	1,168.553	13.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			459.90050	434.053	13.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			464.12940	438.152	13.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			440.04810	455.824	15.53	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,600.54810	1,551.324	15.53	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,135.19930	1,174.480	13.46	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			249.87240	235.773	13.29	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,340.64990	1,388.009	13.30	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,125.57880	1,143.241	13.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			823.67880	775.541	13.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,121.05920	1,138.573	13.76	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			829.15920	780.873	13.76	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,116.56410	1,133.929	13.77	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			834.66410	786.229	13.77	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											51,257,522.70	2,731	186,281
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09830		0.09804			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10002		0.09975			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10175		0.10162			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			804.71770	830.430	16.97	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.61770	0.530	16.97	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			35.04180	43.520	13.46	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			230.94180	213.620	13.46	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.16800	0.222	19.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,196.06800	1,170.322	19.16	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			996.15230	1,021.685	12.90	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			21.35230	19.685	12.90	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			271.32350	291.836	13.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			296.52350	289.836	13.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			62.06780	71.316	16.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,087.26780	1,069.316	16.53	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,227.90870	1,243.092	14.87	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			65.60870	68.392	14.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			524.87070	542.702	15.23	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			362.57070	368.002	15.23	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			219.36210	233.389	17.76	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,057.06210	1,058.689	17.76	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			13.30510		13.17180			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.32370		13.19770			3,517,456.80	264	147,374
€ / R	On	14/09/2015	Foreign Exchange Future			13.55720		13.42930			0.00	0	25,958
€ / R	On	11/12/2015	Foreign Exchange Future			13.78920		13.65960			0.00	0	10,618
€ / R	On	14/03/2016	Foreign Exchange Future			14.05580		13.92430			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.58800		14.45160			0.00	0	0
Total € / R Future											3,517,456.80	264	186,950
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			0.04510	0.082	21.94	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,118.24510	984.982	21.94	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			0.04240	0.077	22.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,128.24240	994.977	22.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			0.03990	0.072	22.10	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,138.23990	1,004.972	22.10	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			0.02200	0.037	22.87	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,238.22200	1,104.937	22.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,192.38620	2,066.409	22.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			601.66990	486.472	15.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.08230	0.103	22.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,212.38230	2,086.404	22.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.09480	0.121	21.88	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,152.39480	2,026.421	21.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.08620	0.109	22.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,005.88980	882.063	16.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.08420	0.106	22.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,202.38420	2,076.406	22.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			58.85140	90.401	14.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			341.15140	246.701	14.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			19.36990	30.172	15.38	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			1.37530	0.759	16.34	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			558.16600	678.375	13.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			10.46600	4.675	13.89	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			77.73660	117.896	14.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			280.03660	194.196	14.16	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			3.58980	5.763	16.89	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			949.07530	1,074.459	16.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,563.85750	1,449.550	17.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			839.79280	946.330	12.94	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	12.90	Call			694.60500	788.710	12.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			165.30500	131.510	12.88	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			211.16420	170.935	13.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			69.00770	78.459	17.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,899.70770	1,781.259	17.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			93.15750	106.750	17.01	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			70.12120	79.762	17.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,880.82120	1,762.562	17.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			69.56230	79.107	17.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,890.26230	1,771.907	17.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			610.46420	698.135	13.03	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			110.49280	89.130	12.94	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			113.77540	120.172	20.07	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,954.17540	2,830.972	20.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,722.76010	2,850.484	15.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			13.16010	11.284	15.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			233.85320	258.520	16.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,584.25320	1,479.320	16.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			866.35480	955.959	12.78	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			256.75480	216.759	12.78	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			472.50750	524.597	14.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			712.90750	635.397	14.26	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			236.58700	261.551	16.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,566.98700	1,462.351	16.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			235.23380	260.030	16.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,575.63380	1,470.830	16.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			750.05570	672.935	14.13	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			680.86140	734.931	14.15	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			756.56140	679.131	14.15	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			677.38940	731.146	14.17	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			763.08940	685.346	14.17	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			684.35570	738.735	14.13	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			848.56950	894.580	15.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,336.96950	1,246.580	15.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			845.75860	891.654	15.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,344.15860	1,253.654	15.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			842.95440	888.741	15.77	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,351.35440	1,260.741	15.77	0.00	0	0
Total € / R Option											0.00	0	149,679
Total € / R											3,517,456.80	264	336,629
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.31650		9.35610			0.00	0	13,982
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.41860		9.45720			0.00	0	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.52220		9.56110			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.64320		9.68240			0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future											0.00	0	16,985
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.16990	0.149	17.40	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			706.98980	667.478	15.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.88980	0.978	15.75	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			365.71250	328.497	13.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			9.61250	11.997	13.40	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			884.72700	924.200	18.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.80070	0.679	18.64	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			894.70070	934.179	18.64	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.77550	0.645	18.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			904.67550	944.144	18.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			956.26990	916.649	17.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			26.00150	31.925	12.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			38.25410	28.990	12.28	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			182.15410	212.490	12.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			14.45850	10.601	13.01	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			308.35850	344.101	13.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.82700	0.700	18.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			232.10150	198.425	12.35	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			48.19980	45.254	14.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			930.99980	966.654	14.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			47.34750	44.464	14.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			940.14750	975.864	14.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			46.51050	43.591	14.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			949.31050	984.991	14.49	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			6.90600	7.379	17.04	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,317.06620	2,278.580	17.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			5.96620	6.380	17.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,267.51890	2,229.061	17.24	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			6.41890	6.861	17.24	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,218.00600	2,179.579	17.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			357.89780	381.270	13.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			540.26420	524.127	13.02	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			347.86420	370.927	13.02	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			535.26020	519.279	13.03	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			352.86020	376.079	13.03	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			530.29780	514.470	13.04	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											0.00	0	23,441
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.76500		9.72060			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.90810		9.86320			0.00	0	0
Total CAD/ R Future											0.00	0	3,936

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			19.48970	28.379	13.09	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			288.88970	253.379	13.09	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			18.25400	26.687	13.12	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			297.65400	261.687	13.12	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			17.08910	25.084	13.15	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			306.48910	270.084	13.15	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			146.90460	136.778	11.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			363.81740	398.406	11.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			150.61740	140.306	11.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			357.59320	391.997	11.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			154.39320	143.897	11.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			370.10460	404.878	11.65	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			12.91650		12.76260			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.17510		13.01840			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			926.63120	1,078.581	19.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			4.03120	2.081	19.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			916.75760	1,068.646	19.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			4.15760	2.146	19.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			906.88860	1,058.714	18.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			4.28860	2.214	18.98	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			517.50600	612.373	13.78	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			289.10600	227.273	13.78	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			512.04450	606.345	13.79	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			293.64450	231.245	13.79	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			506.62190	600.357	13.81	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			298.22190	235.257	13.81	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			1.96680		1.95390			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.98560		1.97340			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			951.34180	1,076.951	15.46	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			12.34180	8.951	15.46	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,145.37070	1,272.641	16.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			6.37070	4.641	16.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,047.18960	1,174.217	15.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			8.18960	6.217	15.66	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			814.67030	744.263	14.11	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			521.78270	580.882	13.91	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			687.78270	624.882	13.91	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			483.99920	537.624	13.97	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			749.99920	681.624	13.97	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			448.67030	500.263	14.11	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			1.79050		1.77350			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.82410		1.80660			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			428.44060	551.788	14.65	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			93.44060	46.788	14.65	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			355.13470	471.897	14.68	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			120.13470	66.897	14.68	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			295.10860	397.869	14.72	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			160.10860	92.869	14.72	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			210.11620	164.093	12.09	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			805.82080	929.701	12.04	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			239.82080	188.702	12.04	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			738.50310	857.029	11.99	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			272.50310	216.029	11.99	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			876.11620	1,005.093	12.09	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			0.12340		0.12330			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12300		0.12290			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12270		0.12260			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.06130		0.06100			0.00	0	37,800
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05710		0.05700			0.00	0	12,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05570		0.05570			0.00	0	112,080
Total NGN / R Future											0.00	0	161,880
Total NGN / R											0.00	0	161,880
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.73550		8.76810			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.80030		8.83040			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.87040		8.90100			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			10.49280	9.259	14.01	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			332.39280	363.759	14.01	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			9.71950	8.620	14.05	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			341.61950	373.119	14.05	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			8.99850	8.021	14.10	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			350.89850	382.521	14.10	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			384.59850	408.457	11.69	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			112.57910	106.515	11.72	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			392.17910	416.215	11.72	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			117.47010	111.048	11.65	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			377.07010	400.748	11.65	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			114.99850	108.757	11.69	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			240.48270	232.826	12.88	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			449.48270	472.426	12.88	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			246.81940	238.836	12.82	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			435.81940	458.436	12.82	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			243.63130	235.811	12.85	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			442.63130	465.411	12.85	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.09100		1.08740			5,455.00	5	114
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09250		1.08900			0.00	0	24,993
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09430		1.09080			0.00	0	0
Total QUANTO € / \$ Future											5,455.00	5	25,107
Total QUANTO € / \$											5,455.00	5	25,107
RAIN	On	12/06/2015	Foreign Exchange Future			21,390.36000		21,242.06000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.57230		4.56390			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.52190		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			0.54130	0.610	18.54	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			426.64130	418.310	18.54	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.50480	0.570	18.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			436.60480	428.270	18.75	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.45230	0.511	18.86	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			446.55230	438.211	18.86	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			82.44820	82.952	12.26	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			177.14820	171.052	12.26	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			89.39900	89.998	12.19	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			164.09900	158.098	12.19	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			85.86520	86.415	12.22	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			170.56520	164.515	12.22	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			1.67680		1.67660			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.63380		1.63360			0.00	0	90
Total ZMW / R Future											0.00	0	106
Total ZMW / R											0.00	0	106
Total Futures											1018761883.70	81,537	1,730,501
Total Options											8039231.40	68,000	2,057,226
Grand Total:											1,026,801,115.10	149,537	3,787,727