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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/06/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/06/2015 Foreign Exchange Future			12.29470		12.23420			122,947,000.00	10,000	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.28500		12.23420			0.00	0	0
\$ / R On 08/06/2015 Foreign Exchange Future			12.28910		12.24030			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.29120		12.24230			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.29730		12.24830			1,386,397,602.00	112,740	815,897
\$ / R On 25/06/2015 Foreign Exchange Future			12.32470		12.27490			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.32680		12.27690			0.00	0	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.33520		12.28510			24,670,400.00	2,000	15,883
\$ / R On 02/07/2015 Foreign Exchange Future			12.33950		12.28920			0.00	0	0
\$ / R On 06/07/2015 Foreign Exchange Future			12.34790		12.29730			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.36260		12.31180			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.37720		12.32630			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.39610		12.34490			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.45360		12.40240			0.00	0	9
\$ / R On 27/08/2015 Foreign Exchange Future			12.45790		12.40660			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.46640		12.41520			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.48790		12.43680			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.49660		12.44550			67,344,177.40	5,389	218,458
\$ / R On 28/09/2015 Foreign Exchange Future			12.52710		12.47580			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.53140		12.48010			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.59240		12.54080			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			12.65330		12.60140			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.68170		12.63010			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.68860		12.63700			203,017.60	16	98,799
\$ / R	On	21/12/2015	Foreign Exchange Future			12.71160		12.65990			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.79660		12.74460			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.83340		12.78120			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.86330		12.81100			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.89800		12.84570			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.90510		12.85270			0.00	0	5,304
\$ / R	On	29/03/2016	Foreign Exchange Future			12.94040		12.88790			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.00630		12.95350			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.07930		13.02610			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.10920		13.05590			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.11760		13.06440			0.00	0	2,100
\$ / R	On	28/06/2016	Foreign Exchange Future			13.14940		13.09640			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.21080		13.15830			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.27430		13.22230			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			13.32510		13.27340			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.34420		13.29260			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.40340		13.35230			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.47330		13.42270			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.50720		13.45690			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.51780		13.46750			0.00	0	0
Total \$ / R Future											1,601,562,197.00	130,145	1,173,604
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			305.59480	364.700	17.23	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			1.39480	0.000	17.23	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			286.03290	344.700	17.23	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			1.83290	0.000	17.23	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			26.20230	0.000	17.23	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			92.00230	5.300	17.23	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			634.30570	685.008	30.69	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			0.10570	0.008	30.69	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			13.01100	5.824	19.65	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			228.81100	170.824	19.65	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			260.25950	294.505	17.18	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			29.95950	15.405	17.18	0.00	0	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			308.49160	344.973	17.17	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			26.19160	13.773	17.17	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Call			95.53680	104.796	15.77	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	12.28	Put			133.23680	93.596	15.77	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.07320	0.033	24.06	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			0.81960	0.715	22.34	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,212.51960	1,163.415	22.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,518.35560	1,567.329	24.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.05560	0.029	24.95	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			758.06730	708.448	19.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			2.38050	2.090	21.00	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			974.08050	924.790	21.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,498.36010	1,547.330	24.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.06010	0.030	24.70	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,448.37320	1,497.333	24.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			353.02100	305.250	17.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			35.14960	35.750	17.58	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			386.84960	338.450	17.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.68790	0.601	22.57	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,252.38790	1,203.301	22.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			6.36730	5.748	19.77	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			162.67970	124.261	15.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			77.05380	82.779	16.50	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			228.75380	185.479	16.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			2.08160	1.824	21.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,003.78160	954.524	21.17	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			41.32100	42.550	17.37	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			89.19570	64.018	16.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			158.28510	178.331	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			109.98510	81.031	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			31.09470	31.322	17.75	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			412.79470	364.022	17.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			110.97970	121.561	15.95	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			48.23120	32.290	16.40	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			261.68310	293.423	16.37	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			53.38310	36.123	16.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			52.45320	54.957	17.04	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			304.15320	257.657	17.04	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			187.49570	211.318	16.19	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			14.09760	8.503	16.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			347.86390	386.181	16.55	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			29.56390	18.881	16.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			147.42990	165.972	16.08	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			119.12990	88.672	16.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			276.53120	309.590	16.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			11.52330	6.863	16.79	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			470.63370	514.676	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			12.33370	7.376	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			199.99320	225.314	16.23	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			81.69320	58.014	16.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			452.39760	495.803	16.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			2.00690	1.056	18.13	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			651.70100	699.303	17.52	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			3.40100	2.003	17.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			291.76360	326.090	16.43	0.00	0	11,000

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	12.00	Put			43.46360	28.790	16.43	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			479.82330	524.163	16.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			1.19190	0.553	18.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			799.84520	848.064	18.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			1.54520	0.764	18.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			461.49120	505.222	16.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			13.19120	7.922	16.76	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			750.30690	798.356	18.13	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.26210	0.078	20.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			949.01330	997.588	19.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			0.71330	0.288	19.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			602.73830	650.048	17.22	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			4.43830	2.749	17.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			849.49190	897.853	18.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.15250	0.048	21.76	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,248.46590	1,297.350	21.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.16590	0.050	21.51	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			770.10720	818.228	18.25	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			1.80720	0.928	18.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,148.56210	1,197.378	20.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,168.53760	1,217.368	20.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.23760	0.068	20.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			899.22110	947.699	19.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			0.92110	0.399	19.04	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,268.45250	1,317.348	21.76	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			410.49060	445.427	14.54	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			55.59060	40.727	14.54	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,477.58390	1,527.252	18.97	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.68390	0.452	18.97	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,129.58410	1,178.733	17.45	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			2.68410	1.933	17.45	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			127.67760	137.801	15.90	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			310.77760	271.001	15.90	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.46410	0.464	33.72	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,603.56410	3,553.664	33.72	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			674.27050	719.641	14.59	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			19.17050	14.441	14.59	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Call			0.00000	572.028	14.27	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	11.80	Put			0.00000	32.528	14.27	357,812.40	11,000	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Call			199.36850	216.212	15.24	0.00	0	0
\$ / R	On	02/07/2015	Foreign Exchange Option	12.33	Put			240.16850	206.712	15.24	0.00	0	13,000
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Call			0.00000	121.496	16.30	1,336,458.20	11,000	5,500
\$ / R	On	02/07/2015	Foreign Exchange Option	12.60	Put			0.00000	381.996	16.30	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			315.53520	341.801	14.68	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			148.23520	123.901	14.68	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			194.51150	209.663	15.20	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			277.21150	241.763	15.20	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	13/07/2015	Foreign Exchange Option	12.14	Call			337.77720	363.969	14.60	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			165.97720	141.369	14.60	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			342.43860	366.854	14.58	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			196.13860	169.654	14.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			171.14070	180.998	15.97	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			536.24070	494.898	15.97	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			8.87430	8.384	30.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,813.97430	3,762.284	30.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,548.92030	1,599.371	15.82	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			4.02030	3.271	15.82	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,205.22110	1,254.050	14.46	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			10.32110	7.950	14.46	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			471.37910	500.143	14.51	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			238.97910	216.543	14.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,279.65610	1,327.192	14.41	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			23.05610	19.292	14.41	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			188.76820	199.640	16.56	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			752.16820	711.740	16.56	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			19.17500	19.106	29.64	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,112.57500	4,061.206	29.64	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,617.24550	1,666.618	15.32	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			10.64550	8.718	15.32	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			421.02870	447.735	14.70	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			305.82870	281.335	14.70	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			526.80340	556.819	14.45	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			250.00340	228.919	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,468.25960	1,515.852	14.64	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			22.75960	19.252	14.64	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,307.47750	1,353.930	14.26	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			31.97750	27.330	14.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,279.42720	1,325.648	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,058.97530	6,007.426	28.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,894.61740	1,944.098	15.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			9.11740	7.498	15.63	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,855.42770	1,904.786	15.54	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			9.92770	8.186	15.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,070.76440	2,020.336	20.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,487.35600	1,535.065	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			21.85600	18.465	14.69	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			60.55310	60.865	21.32	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,195.05310	2,144.265	21.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			4.47530	4.026	28.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,109.48420	1,065.360	17.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			92.92610	95.405	19.56	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,647.42610	1,598.805	19.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			73.83610	75.000	20.47	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,928.33610	1,878.400	20.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			66.26440	66.936	20.92	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			827.54370	788.154	16.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			211.00230	222.513	16.72	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			835.50230	795.913	16.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			205.01710	215.936	16.80	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			859.51710	819.336	16.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			154.98420	161.960	17.72	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			560.47070	527.313	15.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			276.40380	292.438	15.94	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			630.90380	595.838	15.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			226.05970	238.724	16.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			780.55970	742.124	16.51	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			213.04370	224.755	16.69	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			270.98150	249.242	14.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			500.49300	529.257	14.55	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			284.99300	262.657	14.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			375.35460	397.542	15.08	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			429.85460	400.942	15.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			305.97070	323.913	15.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			218.93230	199.607	14.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			572.65990	604.029	14.30	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			227.15990	207.429	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			555.33950	586.100	14.36	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			239.83950	219.500	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			516.48150	545.842	14.50	0.00	0	840
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			124.88070	112.978	13.94	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			633.31220	666.714	14.11	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			187.81220	170.114	14.11	0.00	0	27,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			608.51310	641.100	14.19	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			203.01310	184.500	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			584.43230	616.207	14.26	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			73.98040	64.954	14.01	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			929.43320	970.866	13.99	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			83.93320	74.266	13.99	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			912.97590	954.193	13.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			87.47590	77.593	13.99	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			770.38070	809.578	13.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			66.42510	57.921	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,013.38440	1,055.876	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			67.88440	59.276	14.02	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,004.86930	1,047.257	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			69.36930	60.657	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			979.48040	1,021.554	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			33.92720	29.048	14.19	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,242.90360	1,288.095	14.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			37.40360	31.495	14.10	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,197.66010	1,242.215	14.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			42.16010	35.615	14.07	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,021.92510	1,064.521	14.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			205.13110	214.937	17.22	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			999.33110	957.837	17.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			114.25010	117.565	19.36	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,638.45010	1,590.465	19.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			33.30350	32.226	28.57	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			62.19040	53.499	13.94	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,357.50350	4,305.126	28.57	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,695.03080	1,742.984	14.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			19.23080	15.884	14.96	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,362.43270	1,408.897	14.26	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			36.63270	31.797	14.26	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,137.99040	1,180.599	13.94	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			319.29980	336.845	15.90	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			639.19980	605.445	15.90	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			50.08040	49.976	28.06	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,489.28040	4,437.576	28.06	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,769.52190	1,816.261	14.86	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			28.72190	23.861	14.86	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,440.77020	1,485.976	14.19	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			49.97020	43.576	14.19	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			219.99800	229.013	17.87	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,239.19800	1,196.613	17.87	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,512.45440	1,557.010	14.13	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			61.05440	53.710	14.13	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			231.21420	239.203	18.48	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,479.81420	1,435.903	18.48	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			55.49670	52.222	27.41	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,904.09670	4,848.922	27.41	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,838.65280	1,884.621	14.77	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			37.25280	31.321	14.77	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			678.66390	708.337	14.52	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			388.56390	366.637	14.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			6.77970	6.139	27.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,139.77970	8,087.539	27.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			146.62810	148.615	21.09	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,479.62810	2,430.015	21.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			126.92010	129.678	24.48	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,289.92010	3,241.078	24.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			318.61650	331.241	17.46	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,181.61650	1,142.641	17.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			121.87850	118.648	27.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,984.87850	3,930.048	27.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			155.57480	158.079	20.77	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,358.57480	2,309.479	20.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			408.89870	426.789	16.42	0.00	0	13,241

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	13.10	Put			871.89870	838.189	16.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			144.67630	146.552	21.16	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,507.67630	2,457.952	21.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			330.35280	343.691	17.30	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,133.35280	1,095.091	17.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			785.91620	820.408	14.13	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			298.91620	281.808	14.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			195.91050	200.785	19.63	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,928.91050	1,882.185	19.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			422.38450	441.035	16.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			835.38450	802.435	16.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			872.96740	910.349	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			235.96740	221.750	13.80	112,205.25	506	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			383.48590	399.918	16.68	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			946.48590	911.318	16.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			814.02140	849.484	14.02	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			277.02140	260.884	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,014.71720	1,051.817	13.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			177.71720	163.217	13.68	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			436.41850	455.853	16.16	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			799.41850	767.253	16.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			907.30160	942.151	13.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			220.30160	203.551	13.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,330.38680	1,372.803	13.66	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			93.38680	84.203	13.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			848.94820	885.567	13.89	0.00	0	1,312
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			251.94820	236.967	13.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,051.93140	1,089.754	13.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			164.93140	151.154	13.68	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,738.51060	1,782.105	14.40	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			51.51060	43.505	14.40	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			942.39040	977.994	13.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			205.39040	189.394	13.68	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,692.10180	1,735.389	14.30	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			55.10180	46.789	14.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,508.92320	1,550.918	13.94	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			71.92320	62.318	13.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,159.67480	1,199.446	13.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			132.67480	120.846	13.67	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,490.23460	3,541.309	18.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			3.23460	2.709	18.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,440.53120	3,491.537	17.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			3.53120	2.936	17.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,390.85260	3,441.782	17.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			3.85260	3.182	17.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			56.64290	54.932	26.99	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,266.74290	5,213.332	26.99	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	11.14	Call			1,588.85350	1,632.231	14.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			68.95350	60.631	14.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,579.75330	1,623.090	14.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			69.85330	61.491	14.03	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			236.43610	243.467	19.01	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,726.53610	1,681.867	19.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,903.92660	1,948.707	14.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			44.02660	37.107	14.63	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			257.57110	263.980	19.50	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,992.97110	1,947.380	19.50	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,139.61580	1,176.595	13.58	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			195.01580	179.995	13.58	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,331.82610	1,368.301	13.36	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			150.62610	134.901	13.36	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			201.02910	201.035	21.43	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,819.82910	2,767.635	21.43	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,214.96940	1,249.882	13.48	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			203.96940	186.582	13.48	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			263.12200	268.760	20.08	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,292.12200	2,245.460	20.08	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			824.08930	850.456	14.59	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			508.38930	482.456	14.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			83.51090	72.543	13.93	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,448.49330	1,487.342	13.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			145.79330	132.242	13.28	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,260.67580	1,295.015	13.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			207.97580	189.915	13.41	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,416.58010	7,362.745	26.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			320.27690	327.670	19.43	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,057.57690	2,012.570	19.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			234.88190	230.937	22.38	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,132.18190	3,075.837	22.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,886.21090	1,927.643	13.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,878.08770	3,819.053	25.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,049.62700	1,083.118	13.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			306.92700	288.018	13.72	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			418.41240	430.433	17.98	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,505.71240	1,465.333	17.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			39.28010	37.845	26.31	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,815.61130	1,772.571	18.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,095.09110	1,128.689	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			282.39110	263.589	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,088.51820	1,122.099	13.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			285.81820	266.999	13.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			230.78770	224.153	25.33	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			289.27160	270.433	13.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,239.17030	1,273.383	13.44	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	11.83	Put			216.47030	198.283	13.44	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,182.93960	1,216.862	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			240.23960	221.762	13.52	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			358.31130	367.671	18.83	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,155.44270	1,189.247	13.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			252.74270	234.147	13.56	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,081.97160	1,115.533	13.67	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,299.07050	1,333.116	13.38	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			211.17050	192.716	13.38	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			274.76450	279.040	20.78	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,636.86450	2,588.640	20.78	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			288.67050	288.393	21.59	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,995.17050	2,942.093	21.59	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,369.26090	1,403.023	13.29	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			215.76090	196.723	13.29	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			321.97740	323.124	23.08	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,425.87740	3,373.824	23.08	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,444.27880	1,479.301	13.20	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			218.17880	200.001	13.20	0.00	0	250
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			755.11640	775.208	16.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			989.21640	956.008	16.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			752.07410	772.051	16.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			996.17410	962.851	16.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			749.05450	768.918	16.29	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,003.15450	969.718	16.29	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			757.71210	777.673	16.29	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,003.31210	970.073	16.29	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			763.80180	783.990	16.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			989.40180	956.390	16.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			760.75090	780.825	16.27	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			996.35090	963.225	16.27	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,520.91380	1,558.823	13.26	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			224.51380	209.423	13.26	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			357.40250	350.568	24.30	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,881.00250	3,821.168	24.30	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			381.35870	381.885	25.68	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,353.05870	4,301.085	25.68	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,593.05420	1,630.688	13.37	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			234.75420	219.888	13.37	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,665.97020	1,703.395	13.45	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			243.67020	229.095	13.45	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			344.34260	354.179	25.65	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,822.04260	4,779.879	25.65	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			881.58320	880.549	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,085.98320	1,084.949	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			878.47100	877.435	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,092.87100	1,091.835	16.45	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	15/09/2016	Foreign Exchange Option	13.31	Call			875.38060	874.343	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,099.78060	1,098.743	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			970.03180	991.491	16.27	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,006.63180	976.391	16.27	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			976.83800	997.803	16.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			993.43800	962.703	16.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			973.42350	994.641	16.25	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,000.02350	969.541	16.25	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,743.51010	1,780.942	13.49	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			250.91010	236.742	13.49	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			327.37110	331.205	25.46	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,284.77110	5,237.005	25.46	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			302.86030	303.780	25.20	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,720.56030	5,670.380	25.20	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,808.68450	1,846.410	13.52	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			256.38450	243.010	13.52	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,883.80650	1,921.312	13.52	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			261.10650	248.012	13.52	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			272.78880	282.492	25.12	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,250.08880	6,209.192	25.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,406.41360	1,435.732	14.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			589.51360	568.532	14.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,401.56250	1,430.839	14.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			594.66250	573.639	14.58	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,396.73270	1,425.968	14.60	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			599.83270	578.768	14.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,159.30130	1,181.656	16.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			991.80130	963.856	16.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,156.06790	1,178.358	16.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			998.56790	970.558	16.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			251.61810	258.261	24.77	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,594.11810	6,550.461	24.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,925.79440	1,963.630	13.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			258.29440	245.830	13.40	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,162.55150	1,184.979	16.07	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			985.05150	957.179	16.07	0.00	0	0
Total \$ / R Option											1,806,475.85	22,506	1,755,961
Total \$ / R											1,603,368,672.85	152,651	2,929,565
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.29730		12.24830			1,082,162.40	88	712
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.49660		12.44550			362,401.40	29	342
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.68860		12.63700			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.90510		12.85270			0.00	0	31
Total \$ / R MAXI Future											1,444,563.80	117	1,109

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	11.29	Call				95,897.79110	100,756.956	19.41	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				67.79110	26.956	19.41	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				94,901.33070	99,758.778	19.35	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				71.33070	28.778	19.35	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				93,905.06140	98,760.723	19.29	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				75.06140	30.723	19.29	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				85,630.82960	89,675.247	13.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				10,080.82960	9,015.247	13.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				84,833.52440	88,866.824	13.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				10,283.52440	9,206.824	13.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				84,039.36370	88,061.511	13.96	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				10,489.36370	9,401.511	13.96	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				97,097.92160	100,718.743	13.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				19,397.92160	17,858.743	13.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				98,544.77970	102,195.254	13.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				18,844.77970	17,335.254	13.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				97,819.93330	101,455.607	13.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				19,119.93330	17,595.607	13.68	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				89,579.45690	92,376.907	14.21	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				43,309.45690	40,866.907	14.21	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				89,097.82640	91,884.152	14.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				43,827.82640	41,374.152	14.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				88,618.72200	91,394.000	14.26	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				44,348.72200	41,884.000	14.26	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,444,563.80	117	1,109
£ / R	On 12/06/2015	Foreign Exchange Future			18.85090		18.76800				10,141,784.20	538	29,028
£ / R	On 14/09/2015	Foreign Exchange Future			19.14350		19.05710				15,621,096.00	816	4,196
£ / R	On 11/12/2015	Foreign Exchange Future			19.42820		19.34090				0.00	0	9,392
£ / R	On 14/03/2016	Foreign Exchange Future			19.75490		19.66590				0.00	0	2,035
Total £ / R Future											25,762,880.20	1,354	44,651
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,768.21050	1,850.989	20.28	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				0.21050	0.089	20.28	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				146.14180	167.192	13.70	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				218.14180	156.292	13.70	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				142.13440	161.780	13.66	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				224.13440	160.880	13.66	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				138.21030	157.278	13.70	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				230.21030	166.378	13.70	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				3.68650	3.264	17.73	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,235.68650	1,152.364	17.73	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				621.32540	656.339	13.73	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				514.22540	462.839	13.73	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	20.50	Call			182.68730	189.826	15.65	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,625.58730	1,546.326	15.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			874.67310	921.538	13.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			206.96030	176.612	13.39	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			616.35320	651.120	13.74	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			519.25320	467.620	13.74	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,077.10580	8,163.504	24.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00580	0.004	24.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			317.57310	278.038	13.54	57,275.81	206	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			626.32210	661.591	13.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			509.22210	458.091	13.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,222.70270	1,283.106	13.34	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			165.60270	139.606	13.34	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,104.06030	1,160.112	13.39	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,231.14950	1,274.350	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			400.24950	356.150	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			483.79970	496.310	15.25	57,075.70	115	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,472.89970	1,398.110	15.25	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,243.44750	1,287.520	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			213.69850	187.183	13.21	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,467.51330	1,522.287	13.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			286.61330	254.087	13.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			392.54750	349.320	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			390.92340	399.615	15.86	49,552.26	124	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,820.02340	1,741.415	15.86	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,237.28720	1,280.744	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			396.38720	352.544	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,684.59850	1,745.383	13.21	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,197.04880	1,243.610	13.70	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			731.14880	688.710	13.70	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,192.21850	1,238.633	13.71	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			736.31850	693.733	13.71	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,201.89760	1,248.607	13.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			725.99760	683.707	13.69	0.00	0	0
Total £ / R Option											163,903.76	445	142,130
Total £ / R											25,926,783.96	1,799	186,781
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09905		0.09867			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10079		0.10039			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10251		0.10211			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			867.37120	905.120	17.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.07120	0.020	17.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			42.08420	46.548	13.76	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	Put			174.78420	141.448	13.76	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.11300	0.094	21.53	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,132.81300	1,094.994	21.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,053.65480	1,089.470	12.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			14.25480	10.470	12.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			297.33320	313.825	12.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			257.93320	234.825	12.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			68.25050	69.979	15.96	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,028.85050	990.979	15.96	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,271.72320	1,304.556	14.64	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			60.82320	53.756	14.64	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			554.58250	576.983	15.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			343.68250	326.183	15.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			234.83890	243.457	17.53	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,023.93890	992.657	17.53	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,739
€ / R	On	12/06/2015	Foreign Exchange Future			13.85760		13.62850			2,799,235.20	202	147,313
€ / R	On	14/09/2015	Foreign Exchange Future			14.10020		13.86590			3,525,050.00	250	25,675
€ / R	On	11/12/2015	Foreign Exchange Future			14.33900		14.10120			358,475.00	25	10,593
€ / R	On	14/03/2016	Foreign Exchange Future			14.61500		14.37330			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			15.16280		14.91390			0.00	0	0
Total € / R Future											6,682,760.20	477	186,581
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,781.61660	1,552.612	22.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.14400	0.264	22.35	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,721.64400	1,492.664	22.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.12500	0.228	22.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,761.62500	1,532.628	22.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,771.62070	1,542.620	22.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			224.27800	399.950	15.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			75.77800	22.350	15.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			77.30490	170.649	14.80	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			228.80490	93.049	14.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.11660	0.212	22.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			0.68730	0.146	19.26	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			281.65140	471.956	15.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			53.15140	14.356	15.98	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			12.57300	30.138	15.84	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			584.07300	372.538	15.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.12070	0.220	22.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,378.54270	1,607.603	19.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.04270	0.003	19.60	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			979.18730	1,207.746	19.26	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	13.03	Put			94.77020	62.720	13.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			190.08950	248.578	14.98	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Put			924.18950	748.378	14.98	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,039.88700	1,247.967	13.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			73.98700	47.767	13.34	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			104.80730	133.713	16.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,478.90730	1,273.513	16.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			103.89190	132.490	16.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,487.99190	1,282.290	16.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,626.29120	1,854.049	14.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			20.39120	13.849	14.49	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,215.38020	1,430.833	13.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			142.67200	184.217	15.70	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,176.77200	984.017	15.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			102.99170	131.279	16.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,497.09170	1,291.079	16.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			930.67020	1,132.920	13.25	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			49.48020	30.633	13.47	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,197.94810	1,395.774	13.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			146.74810	106.774	13.00	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			140.93770	163.183	18.78	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,539.73770	2,324.183	18.78	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			320.21280	380.962	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,209.01280	1,031.962	15.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,159.80320	3,395.318	16.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			8.60320	6.318	16.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			318.25550	378.562	15.53	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,217.05550	1,039.562	15.53	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			316.31330	376.181	15.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,225.11330	1,047.181	15.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			660.97110	790.121	13.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			459.77110	351.121	13.32	0.00	0	6,076
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			510.84040	400.366	13.07	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			883.34160	1,015.881	13.03	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			500.04160	390.881	13.03	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			878.72500	1,010.611	13.05	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			505.42500	395.611	13.05	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			874.14040	1,005.366	13.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,010.48660	1,115.443	14.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,046.58660	902.643	14.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,007.07920	1,111.612	14.72	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,053.17920	908.812	14.72	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,013.91000	1,119.284	14.69	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,040.01000	896.484	14.69	0.00	0	0
Total € / R Option											0.00	0	199,679

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R											6,682,760.20	477	386,260
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.59380		9.48610			5,468,466.00	570	13,912
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.69930		9.58940			4,849,650.00	500	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.80340		9.69280			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.92670		9.81560			0.00	0	1,000
Total AU\$ / R Future											10,318,116.00	1,070	16,915
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.02620	0.000	18.31	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			836.18040	943.825	19.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.08040	0.025	19.43	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			488.06860	594.518	17.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			1.96860	0.718	17.09	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			754.67560	647.237	18.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.74290	0.984	18.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			764.64290	657.184	18.18	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.71190	0.933	18.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			774.61190	667.133	18.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,086.12620	1,193.800	18.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			6.86230	2.689	15.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			68.61040	133.245	12.96	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			82.51040	39.445	12.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			26.30260	50.747	12.53	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			190.20260	106.947	12.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.77560	1.037	18.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			342.96230	446.489	15.98	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			58.14050	73.499	13.52	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			808.74050	714.199	13.52	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			57.05890	72.114	13.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			817.65890	722.814	13.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			55.99970	70.756	13.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			826.59970	731.456	13.58	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.97550	5.054	17.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,447.97240	2,557.790	18.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			5.17240	4.389	18.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,398.35970	2,508.110	18.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.55970	4.710	18.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,348.77550	2,458.454	17.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			300.82240	259.294	12.75	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			617.44370	687.656	12.72	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			291.84370	250.956	12.72	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			611.91210	681.805	12.73	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			296.31210	255.105	12.73	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			606.42240	675.994	12.75	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R											10,318,116.00	1,070	23,371
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.87870		9.84280			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.02510		9.98730			0.00	0	0
Total CAD/ R Future											0.00	0	3,936
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			47.93600	47.168	14.84	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			195.13600	158.468	14.84	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			45.31280	44.371	14.88	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			202.51280	165.671	14.88	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			42.80750	41.712	14.93	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			210.00750	173.012	14.93	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			450.02330	475.922	11.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			112.72330	100.822	11.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			443.13250	468.835	11.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			115.83250	103.735	11.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			456.97280	483.067	11.69	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			109.67280	97.967	11.69	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	3,936
CHF / R	On	12/06/2015	Foreign Exchange Future			13.14710		13.11470			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.40950		13.37590			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			1,274.90810	1,307.190	21.12	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			0.20810	0.090	21.12	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,264.92120	1,297.200	21.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			0.22120	0.100	21.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,254.93500	1,287.207	21.10	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			0.23500	0.107	21.10	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			744.04770	763.570	13.52	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			158.14770	144.070	13.52	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			737.12930	756.497	13.53	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			161.22930	146.997	13.53	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			730.25060	749.466	13.54	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			164.35060	149.965	13.54	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			1.98290		1.97420			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00370		1.99360			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 CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,147.42400	1,230.714	17.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			5.42400	1.714	17.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,344.60300	1,429.845	18.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			2.60300	0.845	18.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,245.82090	1,330.201	17.92	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			3.82090	1.201	17.92	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			691.10810	635.932	14.20	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			613.29280	665.252	14.05	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			577.29280	528.252	14.05	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			566.94580	615.920	14.08	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			630.94580	578.920	14.08	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			527.10810	572.932	14.20	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			1.85700		1.83020			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.89200		1.86450			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			913.38880	1,172.645	18.88	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			11.38880	2.645	18.88	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			816.79350	1,073.736	18.34	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			14.79350	3.736	18.34	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			725.01690	975.457	17.88	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			23.01690	5.457	17.88	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			88.02700	61.204	12.60	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,247.10600	1,491.554	12.51	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			102.10600	71.554	12.51	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,164.46480	1,403.367	12.43	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			119.46480	83.367	12.43	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,333.02700	1,581.204	12.60	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			0.12670		0.12530			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12650		0.12500			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12610		0.12460			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											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
NGN / R	On	12/06/2015	Foreign Exchange Future			0.06170		0.06150			0.00	0	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05850		0.05790			0.00	0	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05690		0.05630			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			8.81560		8.75420			0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Future			8.83400		8.77160			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.88170		8.81930			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.95320		8.89000			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			9.21700	12.497	16.15	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			345.01700	286.897	16.15	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			8.56480	11.576	16.20	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			354.36480	295.976	16.20	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			7.95640	10.718	16.26	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			363.75640	305.118	16.26	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Call			147.55320	184.438	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.79	Put			165.95320	140.438	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Call			142.88150	179.146	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.80	Put			171.28150	145.146	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Call			138.30980	173.952	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.81	Put			176.70980	149.952	16.59	0.00	0	0
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Call			278.76380	268.727	16.59	0.00	0	10,000
NZ\$ / R	On	01/07/2015	Foreign Exchange Option	8.65	Put			157.16380	84.727	16.59	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			109.37510	125.378	11.22	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			380.07510	333.678	11.22	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			107.00590	122.658	11.25	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			387.70590	340.958	11.25	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			104.69030	119.995	11.29	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			395.39030	348.296	11.29	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			235.38190	258.634	12.71	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			455.38190	415.434	12.71	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			241.59130	265.465	12.65	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			441.59130	402.264	12.65	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			238.46700	262.027	12.68	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			448.46700	408.827	12.68	0.00	0	0
Total NZ\$ / R Option											0.00	0	10,000
Total NZ\$ / R											0.00	0	10,500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.12690		1.11270			9,015.20	8	766
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12830		1.11410			56,415.00	50	25,018
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13010		1.11590			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 QUANTO € / \$ Future											65,430.20	58	25,784
Total QUANTO € / \$											65,430.20	58	25,784
RAIN	On	12/06/2015	Foreign Exchange Future			21,818.56000		21,624.45000			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		4.56150			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.52880		4.51460			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.45430	0.284	21.86	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			428.95430	417.984	21.86	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.42470	0.260	22.09	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			438.92470	427.960	22.09	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.38440	0.236	22.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			448.88440	437.936	22.29	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			78.58070	82.397	12.25	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			173.98070	163.597	12.25	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			85.46180	89.526	12.17	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			160.86180	150.726	12.17	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			81.96080	85.899	12.21	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			167.36080	157.099	12.21	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			1.70010		1.69240			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.64620		1.64630			0.00	0	90
Total ZMW / R Future											0.00	0	106
Total ZMW / R											0.00	0	106
Total Futures											1 645 835 947.40	133,221	1,637,550
Total Options											1 970 379.61	22,951	2,114,226
Grand Total:											1,647,806,327.01	156,172	3,751,776