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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/03/2015 Foreign Exchange Future			12.22270		12.05510			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			12.22860		12.06270			591,558,525.00	48,375	520,784
\$ / R On 17/03/2015 Foreign Exchange Future			12.23060		12.06460			0.00	0	1,220
\$ / R On 23/03/2015 Foreign Exchange Future			12.24250		12.07620			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.25040		12.08400			0.00	0	2,936
\$ / R On 30/03/2015 Foreign Exchange Future			12.25630		12.08980			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			12.26030		12.09370			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.26230		12.09560			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.27620		12.21100			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.31420		12.14650			0.00	0	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			12.34440		12.17610			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.34850		12.18010			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.37280		12.20430			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.38690		12.21830			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.39910		12.23040			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.40510		12.23650			688,371,404.10	55,491	772,222
\$ / R On 26/06/2015 Foreign Exchange Future			12.43570		12.26620			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.44450		12.27470			56,000,250.00	4,500	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			12.50780		12.33620			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.57120		12.39780			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.60180		12.42750			0.00	0	285

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Future			12.61050		12.43590			104,591,487.00	8,294	71,838
\$ / R	On	28/09/2015	Foreign Exchange Future			12.64090		12.46550			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.70580		12.52890			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.76640		12.58810			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.79460		12.61560			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.80110		12.62200			39,811,421.00	3,110	53,038
\$ / R	On	21/12/2015	Foreign Exchange Future			12.82320		12.64360			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.94140		12.75840			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.00390		12.81900			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.01060		12.82510			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.19210		13.00350			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.20050		13.01170			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.39660		13.20440			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.40500		13.21260			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.58440		13.38890			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.59490		13.39910			0.00	0	0
Total \$ / R Future											1,480,333,087.10	119,770	1,451,010
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			284.13630	443.578	22.31	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			9.03630	0.878	22.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,742.70000	1,908.600	20.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.00000	0.000	20.69	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,562.70000	1,728.600	21.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.00000	0.000	21.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,362.70150	1,528.600	21.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	64.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			3,062.70000	3,228.600	49.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	49.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00000	0.000	30.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	64.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			6,937.30000	6,771.400	64.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			0.76980	1.972	22.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			938.06980	773.372	22.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			4,062.70000	4,228.600	64.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			987.86780	822.896	22.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.00680	0.011	31.00	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,137.30680	1,971.410	31.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			8.69840	17.906	18.88	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			525.99840	369.306	18.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,562.70000	2,728.600	30.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			554.80570	396.756	19.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			2.27900	5.265	20.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			759.57900	596.665	20.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			109.01020	218.041	17.00	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			96.31020	39.441	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			0.56780	1.496	22.44	0.00	0	24,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Put			101.75670	41.810	16.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			12.91330	26.921	18.21	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			450.21330	298.321	18.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Call			170.42540	299.871	17.45	0.00	0	7,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Put			57.72540	21.271	17.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			7.50570	15.356	19.14	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			71.42670	27.433	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			137.90420	257.790	17.23	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			75.20420	29.189	17.23	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			245.01220	389.403	17.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			32.31220	10.803	17.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Call			104.45670	210.410	16.96	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			43.55700	15.269	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			198.84360	334.935	17.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			46.14360	16.335	17.63	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			320.79760	474.196	18.30	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			18.09760	5.596	18.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			144.12670	266.033	17.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			23.57090	7.537	18.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Call			277.83910	426.708	18.08	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Put			25.13910	8.108	18.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			420.99910	580.965	18.79	0.00	0	145
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			8.29910	2.365	18.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			206.25700	343.869	17.67	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			13.75170	4.120	18.48	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			329.61330	483.788	18.34	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			16.91330	5.188	18.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			516.52970	679.734	19.48	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			3.82970	1.135	19.48	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			286.27090	436.137	18.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			5.68000	1.641	19.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			458.83490	620.366	19.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			6.13490	1.766	19.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			594.67830	759.224	20.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			1.97830	0.624	20.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			356.45170	512.720	18.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			2.54510	0.781	19.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			526.23320	689.653	19.55	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			3.53320	1.053	19.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			644.03120	809.028	20.39	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			1.33120	0.428	20.39	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			468.38000	630.241	19.14	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			1.66790	0.536	20.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			604.51700	769.179	20.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			1.81700	0.579	20.11	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			763.23330	928.771	21.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			0.53330	0.171	21.22	0.00	0	9,950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			565.24510	729.381	19.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			0.78250	0.251	20.87	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			663.84460	828.967	20.52	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			1.14460	0.367	20.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			1,042.75990	1,208.616	22.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			0.05990	0.016	22.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			614.36790	779.136	20.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			0.28710	0.093	21.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			813.06240	978.717	21.56	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			0.36240	0.117	21.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			1,072.74730	1,238.610	22.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			0.04730	0.010	22.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			713.48250	878.851	20.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			0.05110	0.012	22.80	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			1,052.75530	1,218.614	22.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			0.05530	0.014	22.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,272.70640	1,438.600	22.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.00640	0.000	22.15	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			842.98710	1,008.693	21.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.00740	0.000	22.18	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			1,162.72320	1,328.603	22.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			0.02320	0.003	22.49	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,552.70000	1,718.600	21.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.00000	0.000	21.28	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			1,062.75110	1,228.612	22.80	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.00150	0.000	21.87	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,312.70340	1,478.600	22.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.00340	0.000	22.03	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,962.70000	2,128.600	20.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.00000	0.000	20.01	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,262.70740	1,428.600	22.18	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			397.71900	554.398	18.03	0.00	0	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			13.11900	3.798	18.03	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			548.74920	711.789	18.91	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			4.14920	1.189	18.91	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			140.87960	232.642	15.69	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			154.67960	80.142	15.69	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			128.28800	213.798	15.74	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			172.08800	91.298	15.74	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			0.00000	59.593	17.70	595,927.00	10,000	10,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			0.00000	347.093	17.70	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,284.66680	1,450.769	20.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.66680	0.369	20.72	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,045.78220	1,211.449	19.46	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			1.78220	1.049	19.46	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			936.73620	1,101.957	18.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,766.17650	2,599.715	27.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			2.73620	1.557	18.68	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			496.13750	649.119	15.34	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			22.13750	8.719	15.34	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			335.20130	467.523	15.36	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			61.20130	27.123	15.36	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.17650	0.115	27.30	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,280.67300	1,446.779	19.53	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.87300	0.479	19.53	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,300.59900	1,466.739	19.63	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.79900	0.439	19.63	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,290.63510	1,456.758	19.58	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.83510	0.458	19.58	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			135.26040	201.192	15.91	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			281.56040	180.892	15.91	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			898.89380	1,063.210	17.25	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			5.19380	2.910	17.25	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			362.14710	490.316	15.02	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			76.54710	38.016	15.02	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			0.00000	253.403	15.62	1,267,015.50	5,000	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			0.00000	187.203	15.62	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			9.66150	10.800	27.82	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,013.16150	2,846.600	27.82	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,350.38790	1,516.668	15.62	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			3.88790	2.468	15.62	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,009.61680	1,171.294	14.38	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			13.11680	7.095	14.38	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			347.59400	450.551	14.87	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			201.09400	136.351	14.87	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			502.93650	622.798	14.26	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			146.83650	98.398	14.26	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			497.51320	615.582	14.33	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			157.41320	107.082	14.33	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			25.88870	28.685	27.71	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,301.58870	3,135.885	27.71	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,080.30310	1,239.331	13.86	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			26.00310	16.531	13.86	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			498.47660	611.459	14.36	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			13.74970	9.832	14.42	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			194.17660	138.659	14.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			343.59100	431.358	15.17	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			349.29100	268.558	15.17	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,414.29890	1,580.075	14.91	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			9.99890	7.275	14.91	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,278.04970	1,442.632	14.42	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			502.64760	612.949	14.37	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			214.34760	156.049	14.37	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			503.45480	611.884	14.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			233.05480	172.784	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,451.03880	1,616.074	14.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			14.53880	10.973	14.78	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			115.82830	142.425	19.25	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,339.32830	1,197.325	19.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,519.04120	1,684.641	14.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			12.54120	9.541	14.99	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			252.74390	312.834	16.41	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			646.24390	537.734	16.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			175.32290	217.040	17.66	1,519,282.80	7,000	47,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			938.82290	811.940	17.66	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,499.58290	1,665.030	14.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			13.08290	9.930	14.93	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			355.83870	438.792	15.36	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			419.33870	333.692	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			288.88730	356.760	15.97	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			552.38730	451.660	15.97	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.00000	137.559	19.39	12,380,328.00	90,000	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			0.00000	1,232.459	19.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			491.80190	597.400	14.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			255.30190	192.300	14.54	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			0.00000	585.508	14.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			0.00000	200.408	14.59	1,402,854.60	7,000	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			142.99150	176.592	18.42	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,126.49150	991.492	18.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			612.72140	734.375	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			166.22140	119.275	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			606.47110	726.970	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			169.97110	121.870	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			271.54490	335.727	16.17	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			595.04490	490.627	16.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			820.96500	965.287	13.85	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			84.46500	60.187	13.85	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			742.98030	882.362	13.90	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			106.48030	77.262	13.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			0.00000	487.039	15.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			0.00000	281.939	15.08	1,127,757.20	4,000	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			902.53040	1,051.255	13.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			66.03040	46.155	13.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			861.32050	1,007.913	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			74.82050	52.813	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			600.27050	720.034	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			173.77050	124.934	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,165.16070	1,325.069	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			28.66070	19.969	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			987.32810	1,139.912	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			50.82810	34.812	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	11.65	Call			705.44100	842.148	13.92	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			118.94100	87.048	13.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,277.71570	1,440.819	14.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			21.21570	15.719	14.22	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,258.62070	1,421.459	14.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			22.12070	16.359	14.16	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			837.00240	982.248	13.84	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			80.50240	57.148	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,183.46030	1,344.289	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			26.96030	19.189	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			0.00000	1,095.269	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			0.00000	40.169	13.78	1,807,614.00	45,000	45,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			339.61030	414.649	15.80	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			533.41030	438.949	15.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			49.38260	51.412	28.28	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,663.18260	3,495.712	28.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,484.43380	1,650.511	14.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			18.23380	14.812	14.76	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,155.59950	1,314.072	13.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			39.39950	28.372	13.76	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			770.61840	910.590	13.87	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			125.91840	96.090	13.87	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,238.31950	1,398.924	13.70	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			52.11950	41.124	13.70	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			349.50460	420.190	16.48	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			723.30460	622.390	16.48	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			75.20610	86.508	28.72	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,889.00610	3,728.708	28.72	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,562.55860	1,728.790	14.27	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			26.35860	20.989	14.27	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			84.82630	105.836	28.71	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,187.02630	4,034.636	28.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,632.68490	1,800.455	14.30	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			34.88490	29.255	14.30	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,309.21970	1,473.623	13.72	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			61.41970	52.423	13.72	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			350.59010	416.654	17.12	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			922.79010	815.454	17.12	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			651.93930	761.709	14.57	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			384.43930	319.909	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,233.42920	1,392.549	13.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			87.52920	72.049	13.45	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,059.80800	1,208.726	13.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			133.90800	108.226	13.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,489.45670	1,656.747	13.92	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			28.61940	24.244	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,782.17300	1,647.073	19.94	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	14.30	Call			187.55830	221.002	20.72	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,051.65830	1,910.502	20.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,902.73630	2,073.180	14.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			26.83630	22.680	14.63	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,864.51940	2,034.745	14.57	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			590.18480	507.192	15.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			368.48160	434.593	17.27	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			992.58160	884.094	17.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,507.84290	1,675.319	13.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			51.94290	44.819	13.95	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			218.07300	257.573	19.94	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			141.33860	114.518	13.52	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			992.94160	1,138.367	13.58	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			157.04160	127.867	13.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			164.54950	193.312	21.45	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,308.64950	2,162.812	21.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			526.08480	617.692	15.61	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			129.10560	104.170	13.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,067.39160	1,216.683	13.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			131.49160	106.183	13.49	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			301.79060	356.164	18.26	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,265.89060	1,145.664	18.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,037.23860	1,185.018	13.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			53.55670	46.247	13.92	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,308.30310	1,473.430	13.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			72.40310	62.930	13.59	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			739.26170	858.736	14.05	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			303.36170	248.236	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,075.00560	1,224.670	13.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			103.03950	126.023	28.38	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,437.53950	4,285.123	28.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,179.15030	1,331.204	13.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			113.65030	90.304	13.28	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			353.54800	414.822	17.80	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			70.93920	62.717	13.65	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,158.04800	1,043.922	17.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			241.28950	283.408	19.82	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,775.78950	1,642.509	19.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,707.61950	1,877.532	14.17	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			42.11950	36.632	14.17	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,386.43920	1,553.617	13.65	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			359.38520	416.458	18.44	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,390.48520	1,270.658	18.44	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			125.17870	149.552	28.03	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,576.27870	4,423.752	28.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,777.57670	1,948.099	14.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			48.67670	42.299	14.00	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	28/10/2015	Foreign Exchange Option	11.15	Call			1,459.53470	1,626.480	13.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			80.63470	70.680	13.55	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,525.49830	1,693.378	13.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			87.39830	76.978	13.45	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			363.76000	417.042	19.03	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,625.66000	1,500.642	19.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			127.63730	151.433	27.96	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,989.53730	4,835.033	27.96	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,841.72610	2,013.274	13.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			53.62610	46.874	13.85	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			785.49880	890.665	14.72	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			509.89880	436.065	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,478.39110	3,656.777	16.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.39110	5.676	16.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,428.78920	3,607.139	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.78920	6.039	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,379.21060	3,557.524	16.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,097.40890	993.083	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			465.96570	533.490	17.89	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,283.96570	1,172.390	17.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			246.00510	207.984	13.49	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			570.36510	652.587	16.73	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			948.36510	851.487	16.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			255.80190	290.827	21.67	0.00	0	33,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,633.80190	2,489.727	21.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			519.40890	594.183	17.25	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			128.06330	110.382	13.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,195.95840	1,343.627	13.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			183.95840	152.527	13.17	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			318.46570	364.351	20.20	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,066.46570	1,933.251	20.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,068.00510	1,209.084	13.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			68.81470	60.539	13.58	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,695.66360	1,865.990	13.52	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			73.66360	64.890	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			544.01580	622.429	16.99	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,022.01580	921.329	16.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,350.06330	1,511.482	13.09	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.21060	6.424	16.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,518.14020	1,686.181	13.30	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			96.14020	85.081	13.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,100.60430	1,243.442	13.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			228.60430	192.342	13.41	0.00	0	25,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,740.81470	1,911.639	13.58	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			362.84120	414.923	19.61	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,869.24120	1,741.724	19.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			125.06920	150.640	27.74	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	21/12/2015	Foreign Exchange Option	17.87	Put			5,351.46920	5,197.440	27.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,900.75300	2,072.734	13.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			57.15300	49.534	13.64	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,594.38380	1,762.278	13.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			90.78380	79.078	13.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,585.58820	1,753.338	13.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			91.98820	80.138	13.26	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			315.19880	347.073	22.03	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,956.79880	2,805.673	22.03	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,337.35020	1,494.007	12.72	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			178.95020	152.607	12.72	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			903.95690	1,012.207	14.73	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			614.95690	538.307	14.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,123.83470	1,260.265	13.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			348.73470	299.665	13.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,118.35930	1,254.396	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			353.25930	303.796	13.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			346.85410	372.162	22.82	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,271.75410	3,111.562	22.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,270.71230	1,416.954	12.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			245.61230	206.354	12.80	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,129.34010	1,266.160	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			344.24010	295.560	13.38	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			854.93970	956.295	17.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,141.43970	1,054.195	17.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			852.06770	953.100	17.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,148.56770	1,061.000	17.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			849.21110	949.928	17.06	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,155.71110	1,067.828	17.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			862.97470	964.896	17.02	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,141.27470	1,054.396	17.02	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			860.09020	961.689	17.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,148.39020	1,061.189	17.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			857.22090	958.504	17.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,155.52090	1,068.004	17.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,046.04690	1,153.956	16.93	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,151.64690	1,067.356	16.93	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,052.40210	1,159.727	16.87	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,138.00210	1,053.127	16.87	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,049.21700	1,156.830	16.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,144.81700	1,060.230	16.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,060.38700	1,168.106	16.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,137.78700	1,053.106	16.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,057.18960	1,165.206	16.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,144.58960	1,060.206	16.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,054.00710	1,162.329	16.93	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,151.40710	1,067.329	16.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,445.20520	1,571.365	14.86	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			696.30520	626.965	14.86	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,441.30250	1,567.172	14.89	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			702.40250	632.772	14.89	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,437.42130	1,562.994	14.92	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			708.52130	638.594	14.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,234.05470	1,344.579	16.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,124.95470	1,039.679	16.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,231.25720	1,341.531	16.63	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,132.15720	1,046.631	16.63	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,228.47490	1,338.493	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,139.37490	1,053.593	16.66	0.00	0	0
Total \$ / R Option											20,100,779.10	168,000	1,861,047
Total \$ / R											1,500,433,866.20	287,770	3,312,057
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			12.22860		12.06270			1,504,117.80	123	1,586
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.40510		12.23650			7,678,756.90	619	932
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.61050		12.43590			126,105.00	10	126
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.80110		12.62200			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.01060		12.82510			0.00	0	0
Total \$ / R MAXI Future											9,308,979.70	752	2,644
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			12.15550	3.963	22.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			78,315.70880	94,874.694	21.36	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			45.70880	14.694	21.36	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			97,280.38890	113,863.395	22.67	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			10.38890	3.395	22.67	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			96,281.23820	112,863.668	22.60	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			11.23820	3.668	22.60	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			95,282.15550	111,863.963	22.54	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			97,871.36170	113,093.511	13.76	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			5,221.36170	3,583.511	13.76	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			99,597.13280	114,891.149	13.75	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			4,947.13280	3,381.149	13.75	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			98,732.81160	113,991.164	13.76	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			5,082.81160	3,481.165	13.76	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			92,864.31360	107,035.830	13.66	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			18,274.31360	14,985.830	13.66	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			92,166.15670	106,295.261	13.67	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			18,576.15670	15,245.261	13.67	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			91,471.27800	105,557.466	13.68	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			18,881.27800	15,507.466	13.68	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			103,617.57990	117,547.673	13.58	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			26,417.57990	22,437.673	13.58	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			102,990.15580	116,884.462	13.60	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	11/12/2015	Foreign Exchange Option	11.86	Put			26,790.15580	22,774.462	13.60	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			104,248.08140	118,213.565	13.56	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			26,048.08140	22,103.565	13.56	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			52,784.40900	45,838.148	14.26	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			95,892.55280	107,453.147	14.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			53,382.55280	46,393.147	14.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			95,493.46950	107,011.072	14.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			53,983.46950	46,951.072	14.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			96,294.40900	107,898.148	14.26	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										9,308,979.70	752	3,064
£ / R	On 16/03/2015	Foreign Exchange Future			18.44310		18.21540			44,355,655.50	2,405	20,326
£ / R	On 12/06/2015	Foreign Exchange Future			18.69870		18.46740			42,352,555.50	2,265	24,537
£ / R	On 14/09/2015	Foreign Exchange Future			18.99970		18.75980			151,997.60	8	1,506
£ / R	On 11/12/2015	Foreign Exchange Future			19.28580		19.03810			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.60500		19.34710			0.00	0	0
Total £ / R Future										86,860,208.60	4,678	46,369
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			2.03560	3.868	17.03	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			271.92880	113.613	12.73	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,495.54240	1,723.165	23.15	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			0.14240	0.065	23.15	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,086.33010	860.026	17.30	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			1,215.98770	1,443.284	21.19	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			0.58770	0.184	21.19	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			721.84100	944.524	17.68	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			6.44100	1.424	17.68	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			57.32880	126.713	12.73	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			1,425.23180	1,197.676	19.15	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			5.20080	11.454	15.65	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			789.80080	568.354	15.65	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			1.78680	3.262	17.25	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,076.38680	850.162	17.25	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			1.73010	3.126	17.30	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put			1,036.63560	810.768	17.03	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call			91.01700	203.167	13.36	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put			185.61700	70.066	13.36	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Call			1.67550	2.997	17.36	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Put			1,096.27550	869.897	17.36	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call			0.63180	0.776	19.15	0.00	0	21,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			768.01310	617.441	14.17	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			382.35880	462.483	14.19	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			774.95880	623.783	14.19	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			0.00000	1,746.702	13.66	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
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			0.00000	48.002	13.66	1,344,067.20	28,000	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			0.00000	189.866	16.38	2,658,128.20	14,000	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			0.00000	1,491.166	16.38	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			388.49220	469.827	14.15	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			761.09220	611.127	14.15	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			385.41310	466.141	14.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			720.73190	825.592	14.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			900.93190	765.892	14.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			717.27200	821.386	14.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			907.47200	771.686	14.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			713.83650	817.207	14.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			914.03650	777.507	14.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,779.97660	8,019.849	22.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.17660	0.149	22.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			666.70730	575.104	13.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,200.11140	1,355.718	13.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			672.01140	579.918	13.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,209.52330	1,366.117	13.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			661.42330	570.317	13.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,204.80730	1,360.904	13.97	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,214.26670	1,361.508	14.74	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,067.16670	956.508	14.74	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,210.69280	1,357.482	14.76	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,073.59280	962.482	14.76	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,217.85570	1,365.549	14.72	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,060.75570	950.549	14.72	0.00	0	0
Total £ / R Option											4,002,195.40	42,000	96,162
Total £ / R											90,862,404.00	46,678	142,531
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10096		0.09965			0.00	0	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10254		0.10120			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10441		0.10302			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10621		0.10477			0.00	0	0
Total ¥ / R Future											0.00	0	14,558
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.19740	0.294	24.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,035.09740	904.194	24.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			965.16100	1,096.116	25.33	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			0.06100	0.016	25.33	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			81.49440	145.129	17.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			116.39440	49.029	17.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,144.50460	1,271.133	15.87	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			24.10460	17.133	15.87	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			404.94410	486.429	16.82	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			284.54410	232.429	16.82	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	0.11	Call			120.08800	149.733	19.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			999.68800	895.733	19.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,348.53560	1,477.835	14.68	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			46.43560	36.635	14.68	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			613.94390	703.469	15.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			311.84390	262.269	15.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			272.62650	315.400	17.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			970.52650	874.200	17.94	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,546.22490	1,680.365	14.85	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			68.72490	59.565	14.85	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			811.54490	913.561	15.34	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			334.04490	292.761	15.34	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			430.30680	491.017	17.71	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			952.80680	870.217	17.71	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,558
€ / R	On	16/03/2015	Foreign Exchange Future			13.15240		13.08980			17,150,729.60	1,304	68,411
€ / R	On	01/06/2015	Foreign Exchange Future			13.33180		13.26750			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.35780		13.29370			13,571,524.80	1,016	110,632
€ / R	On	14/09/2015	Foreign Exchange Future			13.60250		13.53350			27,205,000.00	2,000	25,005
€ / R	On	11/12/2015	Foreign Exchange Future			13.83910		13.76600			0.00	0	1,550
€ / R	On	14/03/2016	Foreign Exchange Future			14.10880		14.02900			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.65750		14.57080			0.00	0	0
Total € / R Future											57,927,254.40	4,320	205,598
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.01180	0.016	32.09	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			267.18120	320.454	16.27	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			27.38120	18.054	16.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			911.13380	848.728	20.70	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.03040	0.040	28.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,850.23040	1,787.640	28.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			641.57890	703.539	18.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			1.77890	1.139	18.66	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			712.59760	650.450	18.85	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.02580	0.034	29.49	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,910.22580	1,847.634	29.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			153.51290	196.581	15.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			63.71290	44.181	15.39	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			0.93380	1.128	20.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,160.52180	1,098.006	23.02	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.01270	0.017	31.84	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,190.21270	2,127.617	31.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			20.66360	27.707	16.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			330.86360	275.307	16.18	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			2.39760	2.850	18.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,870.22880	1,807.638	29.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.01060	0.014	32.51	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,270.21060	2,207.614	32.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			0.85340	1.034	20.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			931.05340	868.634	20.89	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			0.32180	0.406	23.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,160.21360	2,097.618	31.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.00780	0.010	33.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,410.20780	2,347.610	33.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.02960	0.039	29.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,860.22960	1,797.639	29.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.02880	0.038	29.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,220.21180	2,157.616	32.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.01160	0.015	32.18	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,230.21160	2,167.615	32.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.02250	0.030	29.91	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,960.22250	1,897.630	29.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.01360	0.018	31.59	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			114.70750	128.999	17.40	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,137.20750	1,087.199	17.40	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			113.57120	127.756	17.44	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,146.07120	1,095.956	17.44	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			112.44880	126.529	17.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,154.94880	1,104.729	17.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			101.93970	115.031	17.82	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,244.43970	1,193.231	17.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,112.62050	2,057.012	20.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			0.00000	1,145.736	13.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.00000	37.936	13.05	1,669,170.80	44,000	22,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			750.92380	803.913	12.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			107.22380	96.113	12.87	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			497.13410	461.184	14.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			338.39780	368.239	14.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			444.69780	410.439	14.36	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			53.87120	62.099	20.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,170.17120	2,114.299	20.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			56.32050	64.812	20.68	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			0.00000	1,008.533	16.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			54.67120	62.986	20.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,150.97120	2,095.186	20.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			54.26920	62.541	20.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,160.56920	2,104.741	20.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			310.83410	338.984	14.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			226.87930	249.528	15.58	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			713.17930	671.728	15.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			0.00000	166.333	16.96	3,659,321.60	22,000	22,000

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	12.90	Call			860.60120	914.586	12.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			227.10120	212.086	12.78	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			242.31090	267.398	18.23	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,608.81090	1,564.898	18.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			202.22110	224.789	19.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,908.72110	1,862.289	19.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			201.19040	223.679	19.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,917.69040	1,871.179	19.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			200.16720	222.577	19.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,926.66720	1,880.077	19.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			397.60630	431.288	17.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,641.60630	1,602.188	17.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			0.00000	1,071.129	12.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.00000	282.029	12.77	1,774,246.33	6,291	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			646.61010	693.861	15.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			780.61010	754.761	15.06	9,171,850.81	12,152	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			238.88830	261.554	21.47	56,234.05	215	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,972.88830	2,922.454	21.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			400.69020	434.588	17.92	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,624.69020	1,585.488	17.92	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			399.14320	432.933	17.95	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,633.14320	1,593.833	17.95	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			808.82250	786.610	14.89	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			834.58260	892.076	14.92	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			815.58260	793.276	14.92	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			841.08290	898.759	14.86	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			802.08290	779.959	14.86	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			837.82250	895.410	14.89	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,385.80940	1,363.517	16.69	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,013.90860	1,078.174	16.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,393.10860	1,370.674	16.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,011.08350	1,075.351	16.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,400.28350	1,377.850	16.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,016.60940	1,081.017	16.69	0.00	0	0
Total € / R Option											16,330,823.58	84,658	353,471
Total € / R											74,258,077.98	88,978	559,069
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.37050		9.31720			8,274,151.50	883	7,673
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.45520		9.40160			14,910,850.40	1,577	11,323
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.56470		9.50780			0.00	0	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.67150		9.61130			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.79350		9.72970			0.00	0	0
Total AU\$ / R Future											23,185,001.90	2,460	19,773
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			6.87550	9.953	19.95	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			389.67550	339.453	19.95	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			1.47940	1.798	23.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			684.27940	631.298	23.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			330.02930	378.814	21.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			12.82930	8.314	21.66	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			57.90120	73.078	18.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			140.70120	102.578	18.13	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			1.42380	1.724	24.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			694.22380	641.224	24.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			0.74460	0.843	27.21	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			883.54460	830.343	27.21	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			1.53790	1.876	23.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			674.33790	621.376	23.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			30.69160	27.928	16.70	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			812.08690	858.056	16.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			60.48690	52.856	16.21	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			142.96330	127.364	16.17	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			91.62570	100.525	18.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			930.02570	885.325	18.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			90.25800	99.035	18.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			938.65800	893.835	18.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,032.29160	1,083.128	16.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			947.31080	902.368	18.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			449.44670	483.499	16.31	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			197.84670	178.299	16.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			275.13040	298.472	16.70	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			373.53040	343.272	16.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			544.56330	582.564	16.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			221.41280	241.013	17.03	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			469.81280	435.813	17.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			88.91080	97.568	18.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			166.21320	178.791	16.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			998.41320	954.091	16.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			164.56620	177.037	16.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,006.76620	962.337	16.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			162.93990	175.302	16.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,015.13990	970.602	16.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,372.21550	2,432.044	16.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.91550	10.544	16.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,322.67750	2,382.499	16.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.37750	10.999	16.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,273.15980	2,332.975	16.18	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.85980	11.475	16.18	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			424.15160	394.336	13.53	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			653.08940	687.408	13.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			413.38940	383.908	13.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			648.45370	682.604	13.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			418.75370	389.104	13.50	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			643.85160	677.836	13.53	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											23,185,001.90	2,460	26,582
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.69660		9.57430			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.82410		9.70010			0.00	0	1,631
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.97650		9.84760			0.00	0	0
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			0.38410	1.458	15.19	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			516.08410	394.858	15.19	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			0.35300	1.333	15.30	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			526.05300	404.733	15.30	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			0.32460	1.220	15.41	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			536.02460	414.620	15.41	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			480.94160	406.585	15.18	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			176.55150	227.425	15.12	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			466.45150	393.326	15.12	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			173.77530	224.032	15.15	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			473.67530	399.932	15.15	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			171.04160	220.685	15.18	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			480.64010	568.276	13.41	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			273.04010	231.776	13.41	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			475.50450	562.627	13.43	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			277.90450	236.127	13.43	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			470.41510	557.023	13.45	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			282.81510	240.523	13.45	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CHF / R	On	16/03/2015	Foreign Exchange Future			12.27240		12.24200			0.00	0	3,141
CHF / R	On	12/06/2015	Foreign Exchange Future			12.49090		12.46030			0.00	0	6,542
CHF / R	On	14/09/2015	Foreign Exchange Future			12.75080		12.71370			0.00	0	0
Total CHF / R Future											0.00	0	9,683
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			1.86770	2.180	21.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			749.86770	719.780	21.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.78790	2.094	21.18	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			759.78790	729.694	21.18	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			1.71200	2.013	21.30	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			769.71200	739.613	21.30	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			735.74930	758.701	13.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			115.44930	107.801	13.74	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			728.04430	750.888	13.73	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			117.74430	109.988	13.73	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			720.89320	743.112	13.72	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			120.59320	112.212	13.72	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			527.91990	554.875	15.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			604.21990	594.075	15.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			524.46410	551.320	15.74	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			610.76410	600.520	15.74	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			521.03240	547.790	15.77	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			617.33240	606.990	15.77	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,683
CNH / R	On	16/03/2015	Foreign Exchange Future			1.94710		1.92170			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.95470		1.92890			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96860		1.94250			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,317.72790	1,571.175	21.63	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			0.72790	0.176	21.63	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			1,218.13050	1,471.282	21.18	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			1.13050	0.282	21.18	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			1,118.68620	1,371.454	20.73	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			1.68620	0.454	20.73	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,111.90330	1,322.975	15.03	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			222.90330	175.975	15.03	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,039.01710	1,245.369	14.99	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			250.01710	198.369	14.99	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			971.11570	1,171.370	14.99	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			282.11570	224.370	14.99	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,237.08600	1,101.285	15.44	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			625.38120	760.927	15.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,100.38120	974.927	15.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			592.91600	723.239	15.34	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,167.91600	1,037.239	15.34	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			562.08600	687.285	15.44	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Future			1.76800		1.75830			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.79970		1.78990			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.83600		1.82520			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 DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			834.93540	915.440	15.85	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			335.93540	318.440	15.85	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			775.83410	854.229	15.92	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			376.83410	357.229	15.92	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			719.65360	795.829	15.98	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			420.65360	398.829	15.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			447.58880	440.115	14.78	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,221.86450	1,324.816	14.64	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			369.86450	364.816	14.64	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,157.40910	1,259.416	14.67	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			405.40910	399.416	14.67	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,099.58880	1,200.115	14.78	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	16/03/2015	Foreign Exchange Future			0.13350		0.13200			0.00	0	8
KES / R	On	12/06/2015	Foreign Exchange Future			0.13430		0.13270			0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.13450		0.13080			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13540		0.13370			0.00	0	1,870
Total KES / R Future											0.00	0	1,878
Total KES / R											0.00	0	1,878
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06130		0.06050			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05600		0.05570			100,800.00	1,800	25,000
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05260		0.05230			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05140		0.05050			185,040.00	3,600	92,501
Total NGN / R Future											285,840.00	5,400	123,007
Total NGN / R											285,840.00	5,400	123,007
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.07550		1.08510			3,226.50	3	317
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.07680		1.08640			4,307.20	4	301
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.07870		1.08830			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08110		1.09060			0.00	0	0
Total QUANTO € / \$ Future											7,533.70	7	618
Total QUANTO € / \$											7,533.70	7	618
RAIN	On	16/03/2015	Foreign Exchange Future			21,264.86000		21,052.35000			0.00	0	0
RAIN	On	12/06/2015	Foreign Exchange Future			21,520.91000		21,304.69000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.65620		4.63230			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.61740		4.59310			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.59160		4.56580			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			1.15900	1.417	27.00	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			358.85900	335.217	27.00	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			1.07950	1.318	27.34	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			368.77950	345.118	27.34	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			1.00680	1.227	27.69	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			378.70680	355.027	27.69	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			25.92000	33.578	15.72	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			422.82000	406.178	15.72	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			24.83670	32.272	15.76	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			431.73670	414.872	15.76	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			23.79640	31.015	15.80	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			440.69640	423.615	15.80	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			145.16950	162.101	13.00	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			189.36950	180.502	13.00	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			153.62700	171.481	12.99	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			177.82700	169.881	12.99	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			149.35040	166.423	12.97	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			183.55040	174.823	12.97	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 16/03/2015 Foreign Exchange Future			1.71150		1.71200			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.65430		1.65530			0.00	0	0
ZMW / R On 14/09/2015 Foreign Exchange Future			1.60360		1.60150			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								1 657 907 905.40	137,387	1,877,059
Total Options								40 433 798.08	294,658	2,317,909
Grand Total:								1,698,341,703.48	432,045	4,194,968