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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 03/06/2015 Foreign Exchange Future			12.17380		12.19350			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.17580		12.19550			0.00	0	0
\$ / R On 08/06/2015 Foreign Exchange Future			12.18410		12.20370			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.18620		12.20580			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.19230		12.21200			567,210,180.60	46,522	881,636
\$ / R On 25/06/2015 Foreign Exchange Future			12.21880		12.23880			2,761,448.80	226	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.22080		12.24090			3,152,966.40	258	4,394
\$ / R On 30/06/2015 Foreign Exchange Future			12.22900		12.24920			0.00	0	15,883
\$ / R On 06/07/2015 Foreign Exchange Future			12.24130		12.26150			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.25580		12.27600			0.00	0	2,492
\$ / R On 20/07/2015 Foreign Exchange Future			12.27020		12.29040			0.00	0	2,373
\$ / R On 29/07/2015 Foreign Exchange Future			12.28870		12.30890			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.34540		12.36580			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.34960		12.37000			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.35810		12.37850			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.37960		12.40010			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.38830		12.40880			65,435,000.60	5,282	220,113
\$ / R On 28/09/2015 Foreign Exchange Future			12.41860		12.43920			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.42290		12.44360			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.48360		12.50440			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.54420		12.56520			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	08/12/2015	Foreign Exchange Future			12.57310		12.59420			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.57990		12.60100			440,296.50	35	95,656
\$ / R	On	21/12/2015	Foreign Exchange Future			12.60270		12.62380			0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Future			12.68700		12.70820			0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Future			12.72340		12.74470			0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Future			12.75300		12.77430			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.78760		12.80890			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.79450		12.81590			153,534.00	12	5,304
\$ / R	On	29/03/2016	Foreign Exchange Future			12.82940		12.85070			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			12.89440		12.91580			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			12.96630		12.98780			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.99520		13.01650			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.00380		13.02510			343,586,403.60	26,422	2,100
\$ / R	On	28/06/2016	Foreign Exchange Future			13.03590		13.05710			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.09790		13.11900			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.16210		13.18310			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			13.21340		13.23440			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.23270		13.25360			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.29250		13.31340			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.36310		13.38390			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.39730		13.41800			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.40800		13.42870			0.00	0	0
Total \$ / R Future											982,739,830.50	78,757	1,237,846
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			267.31210	246.946	17.12	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			23.81210	23.146	17.12	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			55.70780	43.393	16.32	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			162.20780	169.593	16.32	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			284.37930	263.995	17.25	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			20.87930	20.195	17.25	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			30.37050	23.901	17.64	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			284.87050	298.101	17.64	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			597.77170	578.122	18.74	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			2.27170	2.322	18.74	0.00	0	5,500
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			246.09270	230.542	15.60	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			52.39270	56.441	15.60	0.00	0	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			287.08590	272.368	15.42	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			41.28590	46.168	15.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			0.32140	0.285	21.53	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.56390	1.172	20.54	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,249.56390	1,268.872	20.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,482.24310	1,462.518	22.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			0.24310	0.218	22.04	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			797.83230	815.889	19.05	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			3.99000	3.142	19.66	0.00	0	22,850

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,011.99000	1,030.842	19.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,462.26320	1,442.535	21.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			0.26320	0.235	21.90	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,412.32140	1,392.585	21.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			397.43770	411.585	17.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			43.15620	38.161	17.50	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			431.15620	445.861	17.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			1.38820	1.044	20.80	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,289.38820	1,308.744	20.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			9.83230	8.189	19.05	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			203.40350	212.899	16.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			84.03460	75.808	16.50	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			272.03460	283.508	16.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			3.52160	2.750	19.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,041.52160	1,060.450	19.74	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			49.43770	43.885	17.30	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			119.81310	126.115	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			156.16680	143.858	15.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			144.16680	151.558	15.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			38.95020	34.344	17.65	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			456.95020	472.044	17.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			115.40350	105.199	16.00	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			69.05650	72.806	15.09	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			247.70240	232.108	15.13	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			75.70240	79.808	15.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			60.48430	54.010	17.00	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			348.48430	361.710	17.00	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			181.81310	168.415	15.38	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			21.90150	22.951	14.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			326.07670	308.726	14.88	3,087,257.00	10,000	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			44.07670	46.426	14.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Call			147.19460	135.310	15.60	1,353,097.00	10,000	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.22	Put			155.19460	163.010	15.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			261.05650	245.106	15.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			18.02380	18.846	14.54	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			441.25190	422.445	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			19.25190	20.145	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			192.82600	179.004	15.34	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			110.82600	116.704	15.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			423.90150	405.251	14.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			3.20960	3.193	15.12	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			616.61180	597.011	14.13	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			4.61180	4.711	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			274.82010	258.528	15.04	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			62.82010	66.228	15.04	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			450.02380	431.146	14.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			2.29130	2.219	16.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			764.70410	744.954	15.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			2.70410	2.654	15.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			432.54360	413.812	14.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			20.54360	21.512	14.59	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			715.20960	695.493	15.12	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			0.94090	0.842	19.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			913.67170	893.876	17.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			1.67170	1.576	17.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			568.97890	549.490	14.25	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			6.97890	7.190	14.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			814.29130	794.519	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			0.66650	0.582	20.22	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,212.72290	1,192.930	20.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			0.72290	0.630	20.08	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			734.99480	715.263	15.32	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			2.99480	2.963	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,112.94090	1,093.142	19.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,132.89160	1,113.093	19.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			0.89160	0.793	19.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			863.95210	844.165	16.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			1.95210	1.865	16.61	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,232.66650	1,212.882	20.22	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			73.58830	74.103	14.26	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			392.38830	372.903	14.26	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,441.79930	1,421.656	17.29	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			0.89930	0.856	17.29	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,094.57250	1,074.158	15.81	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			3.67250	3.358	15.81	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			128.66210	117.610	15.88	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			347.76210	356.810	15.88	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.41610	0.398	31.11	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,639.51610	3,659.598	31.11	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			644.45410	623.199	13.56	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			25.25410	24.199	13.56	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			303.79360	287.231	14.49	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			172.29360	175.931	14.49	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			190.10720	178.266	15.23	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			308.60720	316.966	15.23	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			325.10960	309.718	14.49	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			189.10960	193.918	14.49	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Call			329.19490	315.037	14.53	0.00	0	0
\$ / R	On	20/07/2015	Foreign Exchange Option	12.18	Put			218.79490	224.837	14.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			167.19940	160.802	16.17	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			568.29940	582.102	16.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			9.78570	8.936	30.57	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,850.88570	3,870.236	30.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,513.81090	1,493.467	15.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			4.91090	4.767	15.13	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,171.55940	1,151.524	14.12	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			12.65940	12.824	14.12	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			454.49440	439.005	14.34	0.00	0	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			258.69440	263.605	14.34	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,245.20360	1,225.711	14.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			25.20360	26.111	14.07	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			187.30850	178.630	16.66	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			787.30850	799.030	16.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			20.91670	20.549	29.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,150.91670	4,170.949	29.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,581.37980	1,561.309	14.87	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			11.37980	11.709	14.87	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			407.63870	391.698	14.50	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			329.13870	333.598	14.50	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			509.25670	493.454	14.30	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			269.15670	273.854	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,272.46310	1,253.464	13.93	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			33.66310	35.164	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,245.07220	1,226.125	13.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			36.27220	37.825	13.91	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,163.92210	1,145.129	13.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			9.68810	10.250	15.36	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,819.33070	1,799.431	15.26	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			10.53070	11.132	15.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			22.86650	23.986	14.35	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			4.44050	4.462	29.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,095.64050	6,116.162	29.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			76.42850	73.624	20.83	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,967.62850	1,985.324	20.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,858.48810	1,838.550	15.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			2,110.08580	2,128.139	21.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			63.17700	61.003	21.73	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,234.37700	2,252.703	21.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			204.11170	195.902	16.94	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			895.31170	907.602	16.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,451.66650	1,432.286	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,147.13360	1,161.312	17.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			95.34250	91.657	19.87	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,686.54250	1,703.357	19.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			272.03150	261.521	15.99	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			663.23150	673.221	15.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			68.88580	66.439	21.31	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			863.01880	875.025	16.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			209.86130	201.437	16.84	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			871.06130	883.137	16.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			484.39430	469.152	14.41	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			305.59430	310.852	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			155.93360	149.612	17.93	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			457.52080	464.870	15.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			300.20250	288.842	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			591.40250	600.542	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			553.60600	537.510	14.15	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			244.80600	249.210	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			211.81880	203.325	16.81	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			258.16930	262.768	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			499.70630	484.264	14.35	0.00	0	840
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			290.90630	295.964	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			611.98230	595.265	13.95	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			203.18230	206.965	13.95	0.00	0	27,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			366.32080	353.170	15.06	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			219.29110	223.319	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			564.92020	548.698	14.11	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			236.12020	240.398	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			898.67270	880.438	13.67	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			89.87270	92.138	13.67	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			536.96930	521.068	14.21	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			93.65680	95.959	13.66	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			742.29620	724.460	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			133.49620	136.160	13.55	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			981.51030	963.091	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			72.71030	74.791	13.73	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			588.09110	571.619	14.03	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			74.30020	76.400	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			948.03520	929.688	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			79.23520	81.388	13.71	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,208.81050	1,189.931	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			40.01050	41.631	13.89	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			882.45680	864.259	13.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			45.12210	46.829	13.86	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			989.94900	971.511	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			71.14900	73.211	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,432.59820	1,413.254	14.30	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			23.79820	24.954	14.30	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			973.10020	954.700	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			204.70150	197.460	17.40	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,035.50150	1,048.860	17.40	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			116.48000	112.575	19.68	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,677.28000	1,693.975	19.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			34.90640	32.769	28.77	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			65.79590	68.459	13.78	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,395.70640	4,414.169	28.77	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,659.15290	1,639.865	14.79	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			19.95290	21.266	14.79	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,327.48150	1,308.344	13.93	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			38.28150	39.744	13.93	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,104.99590	1,087.059	13.78	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			313.83960	303.391	15.96	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			670.23960	680.491	15.96	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			51.28180	51.467	28.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,526.88180	4,547.867	28.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,733.71210	1,715.142	14.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			29.31210	31.542	14.83	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,405.52530	1,387.555	14.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			51.12530	53.955	14.01	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			220.12270	214.130	18.11	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,275.72270	1,290.530	18.11	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			231.70990	226.658	18.75	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,516.50990	1,532.458	18.75	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			54.59460	54.933	27.91	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,939.39460	4,960.733	27.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,803.03370	1,784.891	14.82	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			37.83370	40.691	14.82	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,477.27520	1,459.833	14.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			62.07520	65.633	14.01	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			662.15730	649.574	14.53	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			407.95730	416.474	14.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			7.45160	7.607	27.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,176.45160	8,197.707	27.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			149.49190	147.362	21.52	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,518.49190	2,537.462	21.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			134.50930	133.908	25.11	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,333.50930	3,354.008	25.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			316.71950	310.069	17.66	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,215.71950	1,230.169	17.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			125.67450	125.998	27.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,024.67450	4,046.098	27.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			158.24120	155.859	21.19	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,397.24120	2,415.959	21.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			403.50790	394.828	16.54	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			902.50790	914.928	16.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			147.58250	145.507	21.60	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,546.58250	2,565.607	21.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			328.03360	321.108	17.49	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,167.03360	1,181.208	17.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			765.58090	751.480	14.06	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			314.58090	321.580	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			197.59060	194.086	19.97	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,966.59060	1,984.186	19.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			416.44540	407.483	16.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			865.44540	877.583	16.40	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	11/12/2015	Foreign Exchange Option	12.00	Call			849.93030	835.009	13.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			248.93030	255.109	13.69	0.00	0	116,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			379.13610	371.002	16.82	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			978.13610	991.102	16.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			792.77780	778.408	13.93	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			291.77780	298.508	13.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			985.55390	969.961	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			184.55390	190.061	13.57	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			429.91470	420.658	16.27	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			828.91470	840.758	16.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			879.90480	864.709	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			228.90480	234.809	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,297.54080	1,280.770	13.57	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			96.54080	100.870	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			826.62360	811.925	13.79	0.00	0	1,312
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			265.62360	272.025	13.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,022.22280	1,006.493	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			171.22280	176.593	13.57	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,702.59780	1,684.874	14.43	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			51.59780	54.974	14.43	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			914.37500	899.047	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			213.37500	219.147	13.57	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,656.24740	1,638.623	14.32	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			55.24740	58.723	14.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,473.37450	1,456.149	13.89	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			72.37450	76.249	13.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,128.57490	1,112.442	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			137.57490	142.542	13.57	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,454.30710	3,434.188	18.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			3.30710	4.288	18.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,404.60100	3,384.527	18.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			3.60100	4.627	18.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,354.91870	3,334.891	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			3.91870	4.991	18.12	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			59.56350	59.817	27.68	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,305.76350	5,327.117	27.68	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,552.73540	1,535.333	13.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			68.93540	72.633	13.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,543.64850	1,526.265	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			69.84850	73.565	13.91	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			237.39060	232.974	19.30	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,763.59060	1,780.274	19.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,867.53900	1,849.478	14.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			43.73900	46.778	14.65	0.00	0	300
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,107.23870	1,091.392	13.44	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			199.03870	204.392	13.44	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			259.37450	254.908	19.82	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			2,031.17450	2,047.908	19.82	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			208.33480	208.258	22.18	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,863.63480	2,884.858	22.18	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,295.44910	1,279.677	13.30	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			150.74910	156.277	13.30	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,179.48410	1,163.398	13.34	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			205.18410	210.398	13.34	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			266.47190	262.130	20.44	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			2,332.17190	2,349.130	20.44	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			804.87210	790.966	14.62	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			525.97210	533.366	14.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			211.39900	215.999	13.35	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			41.49230	41.218	26.90	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,455.59230	7,476.718	26.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,847.90800	1,829.518	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			82.00800	85.018	13.88	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,177.34810	3,195.668	23.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			241.04750	238.938	26.27	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,925.14750	3,944.438	26.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,413.12210	1,395.605	13.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			147.22210	151.105	13.18	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,227.29900	1,210.499	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,540.91260	1,554.889	18.21	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			358.71690	352.528	19.09	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,852.81690	1,868.028	19.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			322.03180	316.637	19.74	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,096.13180	2,112.137	19.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			243.24810	240.168	23.16	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			291.78040	297.089	13.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,051.24480	1,035.178	13.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			295.34480	300.678	13.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,019.46910	1,003.545	13.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			313.56910	319.045	13.57	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			416.81260	409.389	18.21	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			244.71660	249.631	13.43	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,123.52900	1,107.151	13.46	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			257.62900	262.651	13.46	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,064.14320	1,048.023	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			288.24320	293.523	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,057.68040	1,041.589	13.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,206.07220	1,189.355	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			220.17220	224.855	13.37	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,150.61660	1,134.131	13.43	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			278.14450	273.881	21.15	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,677.44450	2,694.481	21.15	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,266.49940	1,249.494	13.36	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			215.79940	220.094	13.36	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,338.17530	1,320.646	13.35	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			222.37530	226.246	13.35	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			294.10230	289.875	22.12	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			3,038.30230	3,055.475	22.12	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			326.15380	325.615	23.63	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,468.35380	3,489.315	23.63	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,415.16550	1,398.206	13.33	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			227.36550	231.906	13.33	0.00	0	250
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			740.28760	727.888	16.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,023.78760	1,032.688	16.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			737.34660	724.998	16.40	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,030.84660	1,039.798	16.40	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			743.24040	730.796	16.35	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,016.74040	1,025.596	16.35	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			751.83740	739.333	16.35	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,016.73740	1,025.533	16.35	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			748.86510	736.411	16.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,023.76510	1,032.611	16.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			745.91530	733.501	16.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,030.81530	1,039.701	16.39	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			360.65460	357.148	24.92	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,923.55460	3,941.248	24.92	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,491.96840	1,473.585	13.31	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			234.86840	237.685	13.31	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,559.89700	1,541.136	13.30	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			240.89700	243.236	13.30	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			380.63660	377.651	26.00	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			4,391.63660	4,409.751	26.00	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,635.82590	1,614.332	13.39	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			252.72590	252.232	13.39	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			342.66710	337.144	25.61	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,859.56710	4,875.044	25.61	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			883.63460	882.604	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,098.03460	1,097.004	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			880.55060	879.519	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,104.95060	1,103.919	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			886.74040	885.711	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,091.14040	1,090.111	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			961.58550	947.877	16.30	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,017.18550	1,024.477	16.30	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			958.24530	944.591	16.32	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,023.84530	1,031.191	16.32	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			954.92760	941.316	16.34	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,030.52760	1,037.916	16.34	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			322.40490	320.299	25.55	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			5,318.80490	5,337.599	25.55	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,714.02110	1,694.725	13.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			260.42110	262.025	13.49	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			1,777.10030	1,757.408	13.46	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			263.70030	264.908	13.46	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			297.54230	295.774	25.33	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,754.14230	5,773.274	25.33	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			1,854.71510	1,832.143	13.45	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			270.81510	269.043	13.45	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			269.87170	269.045	25.08	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			6,285.97170	6,305.945	25.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,381.21410	1,363.502	14.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			613.21410	616.202	14.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,376.45990	1,358.786	14.63	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			618.45990	621.486	14.63	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,385.99540	1,368.232	14.59	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			607.99540	610.932	14.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,139.18230	1,126.232	16.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,020.48230	1,028.232	16.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			248.37970	239.731	24.56	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,629.67970	6,641.731	24.56	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Call			1,896.63020	1,873.803	13.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			267.93020	265.803	13.32	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,145.60070	1,132.516	16.14	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,006.90070	1,014.516	16.14	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,142.38330	1,129.366	16.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,013.68330	1,021.366	16.17	0.00	0	0
Total \$ / R Option											4,440,354.00	20,000	1,748,961
Total \$ / R											987,180,184.50	98,757	2,986,807
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.19230		12.21200			1,658,152.80	136	719
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.38830		12.40880			470,755.40	38	304
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.57990		12.60100			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.79450		12.81590			0.00	0	31
Total \$ / R MAXI Future											2,128,908.20	174	1,078
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			167.17240	157.591	17.10	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			90,372.36820	88,392.930	17.00	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			172.36820	162.930	17.00	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			92,362.15730	90,382.463	17.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			162.15730	152.463	17.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			91,367.17240	89,387.591	17.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			11,222.95440	11,470.759	13.61	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			82,667.83730	80,861.472	13.62	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			10,787.83730	11,031.472	13.62	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			81,883.65580	80,079.368	13.61	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			11,003.65580	11,249.368	13.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				81,102.95440	79,300.759	13.61	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				19,859.79470	20,423.889	13.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				94,249.56970	92,706.309	13.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				20,149.56970	20,716.309	13.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				95,673.23590	94,124.677	13.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				19,573.23590	20,134.677	13.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				94,959.79470	93,413.889	13.57	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				86,483.13070	85,026.099	14.29	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				45,893.13070	46,576.099	14.29	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				87,407.48770	85,940.953	14.23	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				44,817.48770	45,490.953	14.23	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				86,943.82760	85,482.265	14.26	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				45,353.82760	46,032.265	14.26	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											2,128,908.20	174	1,078
£ / R	On 12/06/2015	Foreign Exchange Future			18.59940			18.66160			47,316,873.60	2,544	28,993
£ / R	On 14/09/2015	Foreign Exchange Future			18.88560			18.94970			5,533,480.80	293	3,980
£ / R	On 11/12/2015	Foreign Exchange Future			19.16860			19.23450			191,686.00	10	9,392
£ / R	On 14/03/2016	Foreign Exchange Future			19.49030			19.55770			0.00	0	2,035
Total £ / R Future											53,042,040.40	2,847	44,400
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,343.45540	1,405.158	17.80	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				309.99910	351.928	14.36	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				128.17600	108.340	14.38	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				316.57600	358.940	14.38	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				124.82020	105.417	14.39	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				323.22020	366.017	14.39	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				5.05540	4.558	17.80	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,662.06500	1,600.147	17.31	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				0.46500	0.747	17.31	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				131.59910	111.328	14.36	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				363.40250	380.976	13.62	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				578.61060	542.574	13.88	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				568.91060	596.974	13.88	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,145.68260	1,090.545	13.38	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				195.98260	204.945	13.38	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				1,031.85140	979.191	13.46	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				813.10250	766.576	13.62	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				242.15140	253.591	13.46	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				569.63360	534.364	13.90	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				579.93360	608.764	13.90	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,969.71020	7,905.608	24.20	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.01020	0.008	24.20	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				573.91830	538.455	13.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			574.21830	602.855	13.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			170.98470	158.046	15.97	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,721.28470	1,772.446	15.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,162.65230	1,116.460	13.46	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,600.27310	1,542.358	13.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			313.50890	324.833	13.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			429.98040	449.419	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			368.60100	352.810	16.21	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,904.10100	1,954.210	16.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,168.55250	1,122.225	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			434.05250	453.625	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			438.15230	457.860	13.46	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			455.82420	435.909	15.60	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,551.32420	1,597.309	15.60	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,174.48040	1,128.019	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			235.77310	243.758	13.17	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,388.00890	1,333.433	13.19	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,143.24080	1,106.281	13.80	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			775.54080	805.981	13.80	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,138.57260	1,101.781	13.81	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			780.87260	811.481	13.81	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,133.92930	1,097.292	13.82	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			786.22930	816.992	13.82	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											53,042,040.40	2,847	186,530
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09835		0.09830			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10006		0.10002			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10178		0.10175			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			830.42970	834.914	17.18	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.52970	0.414	17.18	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			43.51980	45.296	14.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			213.61980	210.797	14.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.22220	0.230	19.82	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,170.32220	1,165.730	19.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,021.68460	1,024.978	12.87	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			19.68460	18.878	12.87	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			291.83620	292.206	13.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			289.83620	286.106	13.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			71.31600	71.478	16.57	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,069.31600	1,065.378	16.57	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,243.09160	1,246.126	14.91	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			68.39160	68.026	14.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			542.70160	545.304	15.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			368.00160	367.204	15.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			233.38880	236.723	17.89	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,058.68880	1,058.624	17.89	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,739
€ / R	On	01/06/2015	Foreign Exchange Future			13.34990		13.30510			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.37160		13.32370			19,041,158.40	1,424	147,374
€ / R	On	14/09/2015	Foreign Exchange Future			13.60530		13.55720			18,394,365.60	1,352	25,826
€ / R	On	11/12/2015	Foreign Exchange Future			13.83730		13.78920			193,722.20	14	10,618
€ / R	On	14/03/2016	Foreign Exchange Future			14.10410		14.05580			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.63680		14.58800			0.00	0	0
Total € / R Future											37,629,246.20	2,790	186,818
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			0.08190	0.069	23.89	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			984.98190	940.169	23.89	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			0.07660	0.065	24.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			994.97660	950.165	24.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			0.07170	0.062	24.14	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,004.97170	960.162	24.14	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			0.03730	0.037	25.38	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,104.93730	1,060.137	25.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,086.40350	2,038.500	22.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.12130	0.118	22.08	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,026.42130	1,978.518	22.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.10910	0.106	22.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,066.40910	2,018.506	22.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,076.40630	2,028.503	22.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			90.40140	103.252	14.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			246.70140	211.652	14.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			30.17240	34.875	15.49	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			486.47240	443.275	15.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.10350	0.100	22.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			4.67520	3.347	14.36	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			117.89560	134.118	14.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			194.19560	162.518	14.14	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			5.76250	6.610	17.07	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			882.06250	835.009	17.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.10630	0.103	22.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,074.45860	1,121.998	16.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			0.75860	0.398	16.40	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			678.37520	724.947	14.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			170.93510	149.796	12.74	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			0.00000	144.905	16.01	3,767,517.00	26,000	26,000

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	14.60	Put			0.00000	1,139.604	16.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			788.71040	818.713	12.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			131.51040	113.413	12.59	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			79.76220	82.681	17.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,762.56220	1,717.381	17.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			79.10700	82.010	17.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,771.90700	1,726.710	17.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			0.00000	1,375.619	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			0.00000	30.319	13.19	1,576,608.80	52,000	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			946.33000	982.716	12.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			106.74950	110.345	16.85	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,449.54950	1,405.045	16.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			78.45860	81.346	17.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,781.25860	1,736.046	17.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			698.13510	725.096	12.74	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			89.13000	77.416	12.78	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			955.95880	984.711	12.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			216.75880	197.411	12.59	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			120.17200	121.316	19.88	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,830.97200	2,784.016	19.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			261.55110	265.546	16.51	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,462.35110	1,418.246	16.51	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,850.48370	2,897.132	15.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			11.28370	9.832	15.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			260.02980	263.986	16.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,470.82980	1,426.686	16.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			258.52020	262.436	16.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,479.32020	1,435.136	16.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			524.59650	536.179	13.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			635.39650	598.879	13.99	0.00	0	6,076
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			685.34590	650.246	13.94	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			738.73460	752.131	13.89	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			672.93460	638.031	13.89	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			734.93090	748.224	13.92	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			679.13090	644.124	13.92	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			731.14590	744.346	13.94	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			891.65380	902.437	15.58	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,253.65380	1,215.637	15.58	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			888.74150	899.491	15.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,260.74150	1,222.691	15.59	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			894.58010	905.404	15.56	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,246.58010	1,208.604	15.56	0.00	0	0
Total € / R Option											5,344,125.80	78,000	201,679
Total € / R											42,973,372.00	80,790	388,497

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.32360		9.31650			0.00	0	13,982
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.42540		9.41860			0.00	0	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.52930		9.52220			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.65070		9.64320			0.00	0	1,000
Total AU\$ / R Future											0.00	0	16,985
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.14890	0.067	16.95	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			667.47780	674.238	15.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			0.97780	0.638	15.62	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			328.49720	333.653	13.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			11.99720	10.053	13.45	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			924.20030	917.039	18.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.67870	0.619	18.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			934.17870	927.019	18.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.64450	0.588	19.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			944.14450	936.988	19.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			916.64890	923.667	16.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			31.92500	27.913	12.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			28.98990	28.618	12.35	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			212.48990	205.018	12.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			10.60090	10.426	13.19	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			344.10090	336.826	13.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.70030	0.639	18.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			198.42500	201.513	12.34	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			45.25430	45.416	14.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			966.65430	960.016	14.44	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			44.46440	44.624	14.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			975.86440	969.224	14.47	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			43.59130	43.744	14.49	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			984.99130	978.344	14.49	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			7.37850	7.408	17.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,278.58040	2,285.708	17.54	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			6.38040	6.408	17.54	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,229.06140	2,236.190	17.34	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			6.86140	6.890	17.34	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,179.57850	2,186.708	17.13	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			381.26980	377.206	13.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			524.12650	527.638	13.01	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			370.92650	366.938	13.01	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			519.27940	522.751	13.03	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			376.07940	372.051	13.03	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			514.46980	517.906	13.04	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											0.00	0	23,441

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.76850		9.76500			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.91190		9.90810			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			28.37900	35.441	14.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			253.37900	256.941	14.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			26.68730	33.529	14.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			261.68730	265.029	14.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			25.08370	31.706	14.76	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			270.08370	273.206	14.76	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			136.77810	135.080	11.68	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			398.40590	400.479	11.68	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			140.30590	138.580	11.68	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			391.99680	394.040	11.68	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			143.89680	142.140	11.68	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			404.87810	406.980	11.68	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	3,936
CHF / R	On	12/06/2015	Foreign Exchange Future			12.92880		12.91650			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.18670		13.17510			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			1,078.58130	1,090.107	18.85	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			2.08130	1.307	18.85	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,068.64630	1,080.156	18.77	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			2.14630	1.356	18.77	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,058.71360	1,070.208	18.70	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			2.21360	1.408	18.70	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			612.37330	615.933	13.68	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			227.27330	219.233	13.68	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			606.34540	609.828	13.70	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			231.24540	223.128	13.70	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			600.35680	603.768	13.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			235.25680	227.068	13.71	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			1.96440		1.96680			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.98340		1.98560			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,076.95060	1,053.357	15.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			8.95060	9.357	15.84	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,272.64070	1,248.813	16.46	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			4.64070	4.813	16.46	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,174.21660	1,150.464	16.05	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			6.21660	6.464	16.05	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			744.26270	751.747	14.07	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			580.88230	565.200	13.87	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			624.88230	631.200	13.87	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			537.62420	522.416	13.93	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			681.62420	688.416	13.93	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			500.26270	485.747	14.07	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			1.79500		1.79050			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.82850		1.82410			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			551.78830	598.097	16.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			46.78830	48.097	16.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			471.89670	517.788	16.22	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			66.89670	67.788	16.22	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			397.86940	442.937	16.29	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			92.86940	92.937	16.29	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			164.09300	154.065	12.14	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			929.70150	961.251	12.05	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			188.70150	176.251	12.05	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			857.02870	889.771	12.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			216.02870	204.771	12.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,005.09300	1,039.065	12.14	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			0.12430		0.12340			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12370		0.12300			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12360		0.12270			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.06120		0.06130			948,600.00	15,500	22,300
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05710		0.05710			885,050.00	15,500	27,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05580		0.05570			0.00	0	112,080

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total NGN / R Future								1,833,650.00	31,000	161,880
Total NGN / R								1,833,650.00	31,000	161,880
NZ\$ / R On 12/06/2015 Foreign Exchange Future			8.66720		8.73550			0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Future			8.68220		8.80000			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.73190		8.80030			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.80220		8.87040			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Call			9.25920	4.932	14.54	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			363.75920	427.732	14.54	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			8.61950	4.553	14.57	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			373.11950	437.353	14.57	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			8.02140	4.317	14.69	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Put			382.52140	447.117	14.69	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.79	Call			0.00000	268.161	30.47	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.79	Put			0.00000	375.961	30.47	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.80	Call			0.00000	259.369	30.03	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.80	Put			0.00000	377.169	30.03	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.81	Call			0.00000	250.641	29.59	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.81	Put			0.00000	378.441	29.59	0.00	0	0
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.65	Call			0.00000	351.117	32.22	3,511,165.00	10,000	10,000
NZ\$ / R On 01/07/2015 Foreign Exchange Option	8.65	Put			0.00000	318.917	32.22	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Put			408.45720	459.007	11.87	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Call			106.51530	89.022	11.90	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Put			416.21530	467.122	11.90	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Call			111.04790	92.833	11.83	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Put			400.74790	450.933	11.83	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Call			108.75720	90.907	11.87	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			232.82610	207.792	12.98	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			472.42610	515.592	12.98	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			238.83580	213.207	12.92	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			458.43580	501.007	12.92	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			235.81080	210.479	12.95	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			465.41080	508.279	12.95	0.00	0	0
Total NZ\$ / R Option								3,511,165.00	10,000	10,000
Total NZ\$ / R								3,511,165.00	10,000	10,500
QUANTO €On 12/06/2015 Foreign Exchange Future			1.09670		1.09100			16,450.50	15	99
QUANTO €On 14/09/2015 Foreign Exchange Future			1.09820		1.09250			0.00	0	24,993
QUANTO €On 11/12/2015 Foreign Exchange Future			1.10000		1.09430			0.00	0	0
Total QUANTO € / \$ Future								16,450.50	15	25,092

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$											16,450.50	15	25,092
RAIN	On	12/06/2015	Foreign Exchange Future			21,400.69000		21,390.36000			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			4.56560		4.57230			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.51830		4.52190			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.60970	0.471	18.86	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			418.30970	424.871	18.86	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.57040	0.436	19.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			428.27040	434.836	19.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.51060	0.391	19.18	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			438.21060	444.791	19.18	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			82.95160	83.426	12.51	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			171.05160	175.126	12.51	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			89.99790	90.389	12.44	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			158.09790	162.089	12.44	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			86.41540	86.849	12.48	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			164.51540	168.549	12.48	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			1.66160		1.67680			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.61980		1.63380			0.00	0	90
Total ZMW / R Future											0.00	0	106
Total ZMW / R											0.00	0	106
Total Futures											1077390125.80	115,583	1,701,125
Total Options											13295644.80	108,000	2,109,226
Grand Total:											1,090,685,770.60	223,583	3,810,351