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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/01/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/01/2015 Foreign Exchange Future			11.52310		11.52750			0.00	0	0
\$ / R On 22/01/2015 Foreign Exchange Future			11.52750		11.53190			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.53820		11.54320			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.54190		11.54690			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.59040		11.59580			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.59230		11.59770			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.59420		11.59960			3,350,723.80	289	974
\$ / R On 12/03/2015 Foreign Exchange Future			11.61870		11.62430			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.62620		11.63200			292,561,696.80	25,164	1,169,805
\$ / R On 27/03/2015 Foreign Exchange Future			11.64740		11.65310			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.65700		11.66280			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.70890		11.71500			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.76490		11.77140			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.79000		11.79660			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.79580		11.80250			13,930,839.80	1,181	79,960
\$ / R On 26/06/2015 Foreign Exchange Future			11.82280		11.82970			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.88670		11.89410			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.94320		11.95110			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.97040		11.97860			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.97820		11.98640			598,910.00	50	26,783
\$ / R On 28/09/2015 Foreign Exchange Future			12.00540		12.01390			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	28/10/2015	Foreign Exchange Future			12.06430		12.07330			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.11990		12.12920			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.14570		12.15510			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.15170		12.16110			0.00	0	36,332
\$ / R	On	21/12/2015	Foreign Exchange Future			12.17150		12.18100			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.34050		12.34900			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.34690		12.35540			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.53220		12.53870			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.54070		12.54710			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.74100		12.74530			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.74950		12.75370			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.93270		12.93490			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.94330		12.94550			0.00	0	0
Total \$ / R Future											310,442,170.40	26,684	1,332,774
\$ / R	On	19/01/2015	Foreign Exchange Option	11.53	Call			69.13990	59.831	10.72	0.00	0	0
\$ / R	On	19/01/2015	Foreign Exchange Option	11.53	Put			71.63990	66.731	10.72	0.00	0	4,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Call			53.47110	45.519	12.05	0.00	0	5,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Put			151.57110	148.019	12.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.12940	0.095	31.54	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,726.92940	2,731.895	31.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			409.99900	402.966	13.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			16.79900	14.766	13.28	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			365.34420	357.995	13.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			22.14420	19.795	13.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			170.11730	161.874	12.08	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			76.91730	73.674	12.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,243.20000	3,238.200	18.65	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.65	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			746.01360	740.261	15.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			2.81360	2.061	15.31	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			86.30650	80.608	12.38	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			179.40650	178.708	12.38	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			93.24560	87.146	12.26	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			166.34560	165.246	12.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			483.56120	477.222	11.30	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			37.76120	36.822	11.30	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			195.49540	188.523	12.17	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			199.69540	198.123	12.17	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.98780	0.824	23.40	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,905.18780	2,910.424	23.40	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			805.29420	799.275	12.21	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			9.49420	8.875	12.21	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,297.71230	3,292.310	24.79	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01230	0.010	24.79	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			486.77110	480.397	11.33	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	26/02/2015	Foreign Exchange Option	11.15	Put			39.07110	38.097	11.33	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			435.04680	428.422	11.51	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			55.44680	54.222	11.51	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			176.82100	170.016	13.02	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			332.52100	331.316	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,315.78740	1,309.822	13.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			3.78740	3.622	13.56	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,137.60890	1,131.618	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			5.60890	5.418	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			943.46660	937.296	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00430	0.004	22.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,632.21150	2,626.393	19.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.21150	0.193	19.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.79210	0.726	17.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	21.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,368.00000	7,373.800	21.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			30.49880	28.176	18.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,398.49880	1,401.976	18.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,632.00430	3,626.204	22.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,446.36490	1,449.953	18.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			5.35250	4.758	21.52	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,573.35250	2,578.558	21.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			54.54430	51.094	16.60	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,002.54430	1,004.894	16.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,132.79210	2,126.926	17.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,030.39740	1,032.842	16.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			39.84550	37.077	17.68	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,227.84550	1,230.877	17.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			130.07310	124.279	13.96	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			498.07310	498.079	13.96	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			28.36490	26.153	18.43	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			537.92130	538.158	14.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			60.84380	57.129	16.23	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			928.84380	930.929	16.23	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			166.64680	160.169	13.30	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			384.64680	383.969	13.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			52.39740	49.042	16.74	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			428.82700	428.419	13.57	3,213,143.25	7,500	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			132.21610	126.375	13.92	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			490.21610	490.175	13.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			207.24590	200.231	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			295.24590	294.031	12.73	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			119.92130	114.358	14.19	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			315.04430	313.947	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			181.18010	174.486	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			349.18010	348.286	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			280.26610	272.873	12.22	0.00	0	500

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	11.55	Put			198.26610	196.673	12.22	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			150.82700	144.619	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			223.88000	222.340	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			251.20820	243.880	12.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			229.20820	227.680	12.34	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			328.53830	321.120	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			156.53830	154.920	12.04	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			197.04430	190.147	12.86	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			174.38310	172.764	12.12	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			285.35050	277.950	12.20	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			193.35050	191.750	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			428.47430	421.204	11.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			96.47430	95.004	11.72	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			255.88000	248.540	12.32	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			131.89670	130.306	11.92	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			351.82750	344.423	11.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			139.82750	138.223	11.96	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			645.54950	638.886	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			33.54950	32.686	11.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			306.38310	298.964	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			73.10190	71.779	11.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			463.36280	456.180	11.62	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			81.36280	79.980	11.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			672.46380	665.856	11.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			30.46380	29.656	11.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			363.89670	356.506	11.92	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			31.46240	30.636	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			654.49130	647.846	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			32.49130	31.646	11.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			857.65550	851.371	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			15.65550	15.171	11.88	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			485.10190	477.979	11.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			16.19930	15.702	11.85	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			754.68340	748.233	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			22.68340	22.033	11.60	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,127.81600	1,121.819	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			5.81600	5.619	12.59	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			663.46240	656.836	11.34	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			11.46660	11.096	12.10	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			895.64390	889.413	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			13.64390	13.213	11.98	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,534.41180	1,528.479	14.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			2.41180	2.279	14.73	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			848.19930	841.901	11.85	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			1.65250	1.299	20.19	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,198.55250	3,203.899	20.19	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			570.58970	563.723	11.62	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			67.48970	66.323	11.62	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			285.98360	278.653	12.51	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			45.10570	44.162	11.44	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			242.88360	241.253	12.51	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			210.50680	203.649	13.26	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			367.40680	366.249	13.26	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			873.74050	867.159	11.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			20.64050	19.759	11.73	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			658.20570	651.562	11.44	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			546.86390	539.871	11.72	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			84.06390	82.871	11.72	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			123.20750	117.740	15.01	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			700.40750	700.740	15.01	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			236.45620	229.785	14.06	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			521.45620	520.884	14.06	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			31.53370	32.166	27.53	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,466.53370	3,473.266	27.53	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			950.22000	943.936	11.89	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			35.22000	35.036	11.89	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			655.96770	648.384	11.71	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			90.96770	89.484	11.71	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			249.43530	243.638	14.85	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			688.03530	688.739	14.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			48.81100	48.483	27.72	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,757.41100	3,763.583	27.72	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			899.96060	892.245	11.92	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			49.54210	48.663	12.04	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			68.56060	67.345	11.92	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			729.16120	720.869	11.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			107.76120	105.969	11.74	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			335.22610	328.293	13.71	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			463.82610	463.393	13.71	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,020.94210	1,013.563	12.04	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			345.78910	339.081	13.93	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			509.18910	509.081	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			906.75960	898.494	11.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			84.25960	82.694	11.99	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			890.27080	881.962	11.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			87.77080	86.162	11.97	861,624.00	10,000	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			825.50350	817.026	11.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,770.16080	1,774.608	19.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,121.63960	1,113.883	12.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			49.13960	48.083	12.19	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,549.26800	1,553.302	18.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,103.90820	1,096.113	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			51.40820	50.313	12.17	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,059.95850	1,052.067	12.13	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	12/06/2015	Foreign Exchange Option	10.80	Put			57.45850	56.267	12.13	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			112.66080	110.408	19.10	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			969.99370	972.394	16.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			201.23050	197.139	16.32	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,028.73050	1,031.339	16.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			153.71410	150.604	17.61	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,351.21410	1,354.804	17.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			131.76800	129.102	18.32	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			405.56660	405.119	13.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			404.31710	397.206	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			411.81710	411.406	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			262.41580	257.229	15.15	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			759.91580	761.429	15.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			212.49370	208.194	16.07	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			295.36510	294.167	12.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			473.81010	466.087	12.97	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			321.31010	320.287	12.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			412.16150	404.974	13.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			399.66150	399.174	13.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			408.06660	400.919	13.36	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			202.97030	201.220	12.33	0.00	0	4,800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			576.81600	568.479	12.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			224.31600	222.680	12.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			549.34320	541.137	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			246.84320	245.337	12.59	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			497.86510	489.967	12.84	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			103.00350	101.226	11.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			809.62000	801.101	11.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			107.12000	105.301	11.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			666.37870	657.752	12.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			163.87870	161.952	12.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			605.47030	597.020	12.33	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			805.53930	794.959	11.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			125.83930	122.160	11.85	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			257.17680	252.356	15.68	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			887.47680	889.556	15.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			58.38290	57.146	27.37	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,108.68290	4,114.346	27.37	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,092.66780	1,084.509	12.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			62.96780	61.709	12.15	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			71.90270	71.851	26.96	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,327.80270	4,335.150	26.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,168.80670	1,159.598	12.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			74.70670	72.898	12.15	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			885.70100	875.986	12.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			141.60100	139.286	12.02	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			273.15880	269.549	16.45	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	29/07/2015	Foreign Exchange Option	12.71	Put			1,089.05880	1,092.849	16.45	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			281.96940	279.577	17.20	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,300.86940	1,306.377	17.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			81.93070	82.353	26.96	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,630.83070	4,639.153	26.96	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,233.96230	1,224.667	12.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			82.86230	81.467	12.14	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			954.53140	945.131	12.13	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			153.43140	151.931	12.13	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			484.47630	479.279	14.59	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			665.87630	668.879	14.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			173.19270	173.125	20.90	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,486.79270	2,494.925	20.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			170.94600	168.283	22.14	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,764.54600	2,770.083	22.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			401.97930	398.553	15.67	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			915.57930	920.354	15.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			298.28220	296.380	17.41	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,371.88220	1,378.180	17.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			193.99090	193.707	20.06	0.00	0	105,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,207.59090	2,215.506	20.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			761.80710	751.875	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			285.40710	283.675	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			745.94230	736.303	12.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			299.54230	298.103	12.68	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			544.66900	539.094	14.07	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			558.26900	560.894	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			890.09620	883.058	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			193.69620	194.858	12.11	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			772.58200	762.460	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			276.18200	274.260	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			767.17680	757.149	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			280.77680	278.949	12.56	0.00	0	15,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,450.09970	1,440.969	12.37	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			63.69970	62.769	12.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,126.11130	1,116.569	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			119.71130	118.369	12.11	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,110.11280	1,100.694	12.11	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			123.71280	122.495	12.11	0.00	0	44,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,486.54010	1,477.382	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			60.14010	59.182	12.44	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,303.02800	1,293.269	12.04	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			89.12800	87.869	12.04	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,026.41060	1,016.911	12.13	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			162.51060	161.511	12.13	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			849.89220	840.871	12.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			235.99220	235.471	12.20	0.00	0	1,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			291.14410	289.743	17.98	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,547.24410	1,554.343	17.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			212.55750	212.214	19.98	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,198.65750	2,206.814	19.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			93.76170	94.470	26.75	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,879.86170	4,889.070	26.75	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,095.15950	1,084.766	12.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			171.85950	170.466	12.17	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			299.85540	298.978	18.64	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,786.55540	1,794.678	18.64	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			109.70120	110.879	26.58	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,016.40120	5,026.579	26.58	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,371.30910	1,361.023	12.11	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			98.00910	96.723	12.11	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			109.62280	111.729	26.61	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,430.42280	5,441.829	26.61	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,437.38850	1,424.885	12.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			108.18850	104.985	12.20	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,158.78770	1,147.432	12.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			179.58770	177.532	12.20	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			307.01410	306.510	19.26	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,027.81410	2,036.610	19.26	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			608.61460	602.541	15.01	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			793.51460	796.841	15.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,029.75770	3,019.186	15.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.65770	17.486	15.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,980.44610	2,969.986	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			19.34610	18.286	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,931.16070	2,920.823	15.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,376.87410	1,383.800	17.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			420.87230	418.739	17.47	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,459.77230	1,467.039	17.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			261.35070	258.862	12.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			897.09980	886.106	12.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			345.99980	344.406	12.73	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			278.42570	278.924	20.48	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,487.32570	2,497.224	20.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			437.97410	435.500	17.19	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			134.24250	130.985	12.03	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,306.76370	1,294.129	12.07	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			145.66370	142.429	12.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			383.43020	382.017	18.12	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,662.33020	1,670.317	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,022.45070	1,010.562	12.41	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			20.06070	19.123	15.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,159.06990	1,146.684	12.24	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			197.96990	194.984	12.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			456.31270	453.479	16.91	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,295.21270	1,301.779	16.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,345.34250	1,332.685	12.03	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,215.95380	1,203.849	12.19	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			184.95380	182.349	12.19	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			311.61780	311.627	19.87	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,280.61780	2,290.127	19.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			107.70610	107.989	26.34	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,796.70610	5,806.489	26.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,496.97770	1,483.507	12.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			115.97770	112.007	12.27	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,223.15870	1,211.106	12.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			182.15870	179.606	12.18	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			737.08750	732.990	15.45	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			918.08750	922.490	15.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			907.51360	900.166	14.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			592.11360	593.266	14.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			903.67250	896.406	14.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			598.27250	599.506	14.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			899.85200	892.672	14.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			604.45200	605.772	14.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			705.32690	708.230	17.13	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,456.62690	1,466.030	17.13	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			703.10140	706.037	17.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,464.40140	1,473.837	17.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			700.88800	703.862	17.17	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,472.18800	1,481.662	17.17	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			711.85220	715.119	17.11	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,454.75220	1,464.419	17.11	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			709.61330	712.918	17.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,462.51330	1,472.218	17.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			707.38660	710.724	17.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,470.28660	1,480.024	17.16	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			866.28580	872.773	16.91	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,430.98580	1,441.773	16.91	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			871.26050	877.659	16.87	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,415.96050	1,426.659	16.87	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			868.76360	875.209	16.89	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,423.46360	1,434.210	16.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			877.84990	884.660	16.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,414.14990	1,425.160	16.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			875.34620	882.204	16.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,421.64620	1,432.704	16.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			872.85510	879.754	16.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,429.15510	1,440.254	16.90	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,221.92200	1,227.457	15.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			927.02200	934.757	15.23	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	12.65	Call			1,218.58210	1,224.194	15.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			933.68210	941.494	15.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,215.25990	1,220.950	15.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			940.35990	948.250	15.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,033.92960	1,043.877	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,378.42960	1,390.577	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,031.17920	1,041.171	16.67	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,385.67920	1,397.871	16.67	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,028.43420	1,038.478	16.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,392.93420	1,405.178	16.69	0.00	0	0
Total \$ / R Option											4,074,767.25	17,500	1,489,150
Total \$ / R											314,516,937.65	44,184	2,821,924
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.62620		11.63200			1,360,265.40	117	1,563
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.79580		11.80250			0.00	0	116
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.97820		11.98640			119,782.00	10	20
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.15170		12.16110			0.00	0	0
Total \$ / R MAXI Future											1,480,047.40	127	1,699
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			8,975.12340	8,830.390	11.65	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			4,337.84430	4,233.050	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			57,682.30270	56,995.741	11.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			4,482.30270	4,375.741	11.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			56,878.05210	56,189.040	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,678.05210	4,569.040	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			44,175.12340	43,450.390	11.65	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			58,537.84430	57,853.050	11.25	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16,387.86980	16,195.228	12.07	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			66,007.07920	65,145.778	12.10	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			16,757.07920	16,565.778	12.10	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			67,273.50450	66,409.601	12.04	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			16,023.50450	15,829.601	12.04	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			66,637.86980	65,775.228	12.07	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			66,706.56770	65,912.157	13.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			38,066.56770	38,092.157	13.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			66,244.79140	65,461.165	13.19	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			38,604.79140	38,641.165	13.19	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			67,171.91410	66,366.399	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			37,531.91410	37,546.399	13.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			78,785.03520	77,828.520	13.49	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			47,675.03520	47,658.520	13.49	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			78,369.21110	77,420.097	13.53	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			48,259.21110	48,250.097	13.53	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			79,204.36370	78,240.478	13.46	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			47,094.36370	47,070.478	13.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											1,480,047.40	127	2,119
£ / R	On	23/01/2015	Foreign Exchange Future			17.46910		17.49580			0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Future			17.60910		17.63740			10,829,596.50	615	32,880
£ / R	On	12/06/2015	Foreign Exchange Future			17.85370		17.88360			0.00	0	6,057
£ / R	On	14/09/2015	Foreign Exchange Future			18.12070		18.15300			0.00	0	1,020
£ / R	On	11/12/2015	Foreign Exchange Future			18.37990		18.41370			0.00	0	0
Total £ / R Future											10,829,596.50	615	39,957
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			8.78740	4.135	13.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			0.36220	0.050	15.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,594.56220	1,620.950	15.98	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			0.35040	0.047	16.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,604.55040	1,630.947	16.01	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			0.33900	0.045	16.04	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			0.02300	0.009	28.55	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,544.22300	3,570.909	28.55	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			0.11800	0.000	24.40	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			4,204.31800	4,230.900	24.40	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			0.12270	0.000	24.27	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			1,136.03600	1,161.425	14.61	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			732.98740	755.035	13.26	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			2.99440	1.032	14.22	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			1,007.19440	1,031.932	14.22	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			1.83600	0.525	14.61	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			4,224.32270	4,250.900	24.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,614.53900	1,640.945	16.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			30.00360	25.255	13.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,682.60360	1,706.155	13.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			969.14690	933.323	10.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			51.74690	44.223	10.67	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			18.99870	16.499	14.78	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,021.59870	2,047.399	14.78	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			741.63110	707.185	10.99	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			104.23110	98.085	10.99	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			50.75600	43.016	13.74	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,413.35600	1,433.916	13.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			32.31290	27.216	13.90	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,644.91290	1,668.116	13.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			29.45040	24.786	13.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,692.05040	1,715.686	13.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			28.90560	24.324	13.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,701.50560	1,725.225	13.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			325.11960	315.523	15.02	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	18.85	Put			1,291.51960	1,311.824	15.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			323.07510	313.516	15.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,299.47510	1,319.816	15.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			327.18280	317.545	15.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,283.58280	1,303.845	15.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,365.12170	1,384.871	14.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,173.66330	7,141.423	20.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.66330	0.723	20.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			562.92890	550.305	14.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,349.92890	1,369.605	14.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			560.51860	547.934	14.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,357.51860	1,377.234	14.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			558.12170	545.572	14.96	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			963.09230	953.588	14.44	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,049.39230	1,073.688	14.44	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			959.63060	950.162	14.46	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,055.93060	1,080.262	14.46	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			966.57000	957.029	14.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,042.87000	1,067.129	14.43	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											10,829,596.50	615	130,561
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09808		0.09836			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09961		0.09989			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10128		0.10159			0.00	0	0
Total ¥ / R Future											0.00	0	17,824
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			846.56870	819.130	12.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.96870	10.930	12.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			170.63560	156.990	14.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			335.03560	348.790	14.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			26.36030	23.315	18.56	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,190.76030	1,215.115	18.56	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,034.91740	1,006.387	13.25	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			45.61740	45.687	13.25	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			365.47310	347.468	14.38	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			376.17310	386.768	14.38	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			131.05240	123.388	17.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,141.75240	1,162.688	17.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,253.54890	1,223.487	14.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			94.94890	95.087	14.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			592.58280	572.095	15.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			433.98280	443.695	15.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			292.40820	282.043	18.12	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,133.80820	1,153.643	18.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	17,824
€ / R	On	21/01/2015	Foreign Exchange Future			13.55810		13.67470			0.00	0	0
€ / R	On	23/01/2015	Foreign Exchange Future			13.56190		13.60110			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.63820		13.73680			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.68280		13.78210			1,792,446.80	131	78,822
€ / R	On	01/06/2015	Foreign Exchange Future			13.86850		13.96990			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.89540		13.99700			1,667,448.00	120	11,354
€ / R	On	14/09/2015	Foreign Exchange Future			14.13010		14.23440			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.36040		14.46770			0.00	0	0
Total € / R Future											3,459,894.80	251	96,883
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Call			28.74270	10.174	12.40	0.00	0	10,000
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Put			254.04270	352.074	12.40	0.00	0	0
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Call			0.00000	95.088	11.06	475,437.50	5,000	5,000
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Put			0.00000	103.188	11.06	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			133.66620	109.267	13.33	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			386.86620	461.067	13.33	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			131.12780	107.109	13.37	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			394.32780	468.909	13.37	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			128.63900	104.996	13.41	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			401.83900	476.796	13.41	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			60.97820	48.185	14.94	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			734.17820	819.985	14.94	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,565.25620	1,657.920	18.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			283.69080	347.915	12.64	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			197.20750	170.707	13.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,270.49840	1,361.789	17.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			191.43020	165.661	13.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			495.07160	430.532	11.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			112.97160	147.732	11.93	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			265.79080	230.715	12.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,536.52100	1,629.027	17.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			55.61360	47.234	16.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			415.10750	487.907	13.33	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			56.24410	47.788	16.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,214.14410	1,304.988	16.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			52.59840	44.589	17.00	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,613.26350	1,706.179	18.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			49.79910	42.128	17.20	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			429.33020	502.861	13.40	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			136.55800	117.780	14.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			604.45800	684.980	14.19	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			38.62100	31.827	17.94	0.00	0	5,700

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	15.50	Put			1,748.36730	1,841.915	18.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			37.35620	30.720	18.04	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,223.51360	1,314.434	16.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			54.99250	46.689	16.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,232.89250	1,323.889	16.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			35.36350	28.979	18.20	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			36.94640	30.362	18.07	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,574.84640	1,667.562	18.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,317.69910	1,409.328	17.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			39.94090	32.982	17.85	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,507.84090	1,600.182	17.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			30.46730	24.714	18.66	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			330.46340	303.975	14.24	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			670.56340	745.475	14.24	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			304.30580	280.064	14.52	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			744.40580	821.564	14.52	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			336.01570	309.046	14.18	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			656.11570	730.546	14.18	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			333.22580	306.498	14.21	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			663.32580	737.998	14.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			171.72490	159.672	17.16	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,524.72490	1,614.272	17.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			166.49250	154.616	17.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,569.49250	1,659.216	17.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			165.42600	153.631	17.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,578.42600	1,668.231	17.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			777.39260	715.076	12.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			180.39260	219.676	12.09	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			167.51970	155.609	17.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,560.51970	1,650.209	17.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,383.26270	1,472.797	16.50	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			365.93290	351.306	16.53	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,391.53290	1,481.206	16.53	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			369.40910	354.499	16.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,375.00910	1,464.399	16.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			367.66270	352.897	16.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,143.93060	1,221.684	15.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,387.32540	2,483.616	18.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,001.01840	943.811	12.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			433.31840	483.412	12.83	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			614.14470	584.400	15.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,136.44470	1,214.000	15.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			611.63060	582.084	15.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			609.13200	579.778	15.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,151.43200	1,229.378	15.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			355.02540	344.016	18.75	0.00	0	6,076

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Option											475,437.50	5,000	234,565
Total € / R											3,935,332.30	5,251	331,448
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.42740		9.44480			94,274.00	10	22,579
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.50620		9.52460			0.00	0	7,870
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.59530		9.61500			0.00	0	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.68510		9.70530			0.00	0	0
Total AU\$ / R Future											94,274.00	10	31,199
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			200.84460	192.148	11.51	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			156.04460	164.748	11.51	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			92.67300	87.614	12.35	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			347.87300	360.214	12.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			42.00100	38.943	13.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			587.20100	601.543	13.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			40.80180	37.789	13.24	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			596.00180	610.389	13.24	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			39.63540	36.667	13.27	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			604.83540	619.267	13.27	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			22.71970	20.500	13.70	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			777.91970	793.100	13.70	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			821.69110	837.865	13.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			88.86470	86.575	13.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			804.26470	820.375	13.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			87.56720	85.309	13.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			812.96720	829.109	13.20	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			86.29110	84.065	13.23	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			165.30430	162.920	13.67	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			910.30430	927.619	13.67	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			168.56550	166.103	13.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			893.56550	910.803	13.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			166.92630	164.501	13.64	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			901.92630	919.201	13.64	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,466.93460	2,446.926	15.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			11.63460	11.826	15.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,417.35060	2,397.341	15.29	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			12.05060	12.241	15.29	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,367.78210	2,347.771	15.06	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			12.48210	12.671	15.06	0.00	0	0
Total AU\$ / R Option											0.00	0	603
Total AU\$ / R											94,274.00	10	31,802
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.72660		9.75700			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.84830		9.87950			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 CAD/ R Future											0.00	0	75
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			76.30980	66.090	12.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			409.30980	429.490	12.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			74.37100	64.359	12.11	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			417.37100	437.759	12.11	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			72.48110	62.674	12.15	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			425.48110	446.074	12.15	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			367.98740	385.836	11.74	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			244.19560	230.483	11.67	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			354.69560	372.183	11.67	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			240.81800	227.284	11.70	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			361.31800	378.984	11.70	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			237.48740	224.136	11.74	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	16/03/2015	Foreign Exchange Future			177.70140		184.02110			0.00	0	10,000
Total CF CANDCO CAFZ Future											0.00	0	10,000
Total CF CANDCO CAFZ											0.00	0	10,000
CHF / R	On	16/03/2015	Foreign Exchange Future			11.39530		11.48070			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			11.58870		11.67670			0.00	0	6,452
Total CHF / R Future											0.00	0	8,760
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			14.82670	14.061	18.01	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,524.12670	1,608.761	18.01	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			14.63620	13.880	18.05	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,533.93620	1,618.580	18.05	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			14.44940	13.702	18.09	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,543.74940	1,628.402	18.09	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			345.22770	320.360	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			508.52770	571.661	14.51	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			341.98230	317.380	14.54	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			515.28230	578.680	14.54	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			338.77130	314.435	14.57	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			522.07130	585.734	14.57	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,760
CNH / R	On	16/03/2015	Foreign Exchange Future			1.86480		1.86380			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.87720		1.87550			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			838.36400	843.366	11.62	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			100.36400	95.366	11.62	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			760.87890	765.018	11.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			122.87890	117.018	11.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			686.96220	690.195	11.59	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			148.96220	142.195	11.59	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			781.85400	786.273	12.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			426.85400	414.273	12.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			725.67650	729.461	12.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			470.67650	457.461	12.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			678.14080	681.435	12.38	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			523.14080	509.435	12.38	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12470		0.12690			0.00	0	8
Total KES / R Future											0.00	0	8
Total KES / R											0.00	0	8
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05810		0.05780			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05230		0.05230			0.00	0	56,554
Total NGN / R Future											0.00	0	56,886
Total NGN / R											0.00	0	56,886
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.17690		1.18480			11,769.00	10	206
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.17800		1.18590			176,700.00	150	150
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.17960		1.18750			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.18180		1.18970			0.00	0	0
Total QUANTO € / \$ Future											188,469.00	160	356
Total QUANTO € / \$											188,469.00	160	356
RAIN	On	16/03/2015	Foreign Exchange Future			21,014.49000		21,081.12000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			5.02660		5.01720			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			5.01780		5.00590			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 TRY / R Future								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			95.76890	103.782	10.23	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			68.56890	67.182	10.23	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			90.07240	98.038	10.20	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			72.87240	71.438	10.20	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			85.32650	92.479	10.17	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			78.12650	75.879	10.17	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			126.52870	132.113	9.20	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			110.62870	104.313	9.20	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			121.03540	126.441	9.16	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			115.13540	108.641	9.16	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			116.77320	122.018	9.21	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			120.87320	114.218	9.21	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			1.71380		1.72160			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.67980		1.68780			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								326 494 452.10	27,847	1,596,433
Total Options								4 550 204.75	22,500	1,815,342
Grand Total:								331,044,656.85	50,347	3,411,775