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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/02/2015 Foreign Exchange Future			11.74900		11.86640			58,745,000.00	5,000	0
\$ / R On 16/02/2015 Foreign Exchange Future			11.75650		11.87060			0.00	0	1,405
\$ / R On 17/02/2015 Foreign Exchange Future			11.75650		11.87200			0.00	0	681
\$ / R On 23/02/2015 Foreign Exchange Future			11.76030		11.87760			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.76410		11.88210			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.76600		11.88440			0.00	0	2,248
\$ / R On 27/02/2015 Foreign Exchange Future			11.76790		11.88670			0.00	0	1,140
\$ / R On 09/03/2015 Foreign Exchange Future			11.78720		11.90950			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.79300		11.91630			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.80070		11.92450			357,242,591.10	30,273	1,187,632
\$ / R On 27/03/2015 Foreign Exchange Future			11.82180		11.94620			1,312,219.80	111	2,964
\$ / R On 01/04/2015 Foreign Exchange Future			11.83140		11.95610			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.88380		12.00920			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.94100		12.06690			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.96700		12.09320			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.97300		12.09930			101,363,418.00	8,466	102,247
\$ / R On 26/06/2015 Foreign Exchange Future			12.00100		12.12760			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			12.06710		12.19440			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.12650		12.25330			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.15650		12.28180			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.16510		12.28990			29,439,542.00	2,420	30,148

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 Future			12.19510		12.31840			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.25940		12.37950			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.31690		12.43610			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.34070		12.46220			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.34620		12.46820			2,617,394.40	212	39,563
\$ / R	On	21/12/2015	Foreign Exchange Future			12.36450		12.48820			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.46150		12.58990			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.51530		12.64850			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.52110		12.65430			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.68990		12.82190			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.69770		12.82960			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.88010		13.01070			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.88790		13.01840			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.05480		13.18400			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.06450		13.19370			0.00	0	0
Total \$ / R Future											550,720,165.30	46,482	1,382,895
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Call			258.10320	139.000	17.90	0.00	0	0
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Put			1.70320	0.000	17.90	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			302.67390	195.661	15.89	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			12.07390	19.161	15.89	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			316.50570	210.289	15.98	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			14.50570	23.789	15.98	0.00	0	0
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			679.91380	564.512	15.47	0.00	0	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			2.31380	4.211	15.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			319.09660	226.471	14.56	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			36.99660	62.371	14.56	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.05510	0.073	32.69	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,617.95510	2,735.973	32.69	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			1,082.69360	964.839	18.03	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.59360	0.739	18.03	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			734.37920	617.423	14.77	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			2.27920	3.323	14.77	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,584.40000	3,466.000	20.60	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.60	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			737.12550	620.006	14.73	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			2.72550	4.006	14.73	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			329.32850	237.659	14.58	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			42.62850	69.759	14.58	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			122.19380	79.081	15.98	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			185.49380	261.181	15.98	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			670.98250	555.741	14.65	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			4.28250	7.841	14.65	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			393.24600	300.830	14.00	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			53.74600	83.630	14.00	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			265.05730	193.671	14.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			128.75730	180.671	14.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,604.91630	1,481.289	16.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.41630	0.589	16.79	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,425.33300	1,301.880	16.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.83300	1.180	16.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,226.30040	1,103.321	15.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00020	0.000	28.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,924.50670	2,800.708	23.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00670	0.009	23.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.01790	0.026	20.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00190	0.000	34.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,075.50190	7,199.300	34.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			26.72460	19.988	21.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,102.22460	1,219.288	21.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,924.50020	3,800.700	28.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,150.21120	1,267.607	21.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			4.56080	3.527	26.91	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,280.06080	2,402.827	26.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			54.94610	40.521	18.57	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			710.44610	819.821	18.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,424.51790	2,300.726	20.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			737.50160	847.675	18.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			35.90600	26.665	19.98	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			931.40600	1,045.965	19.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			176.15120	130.458	15.34	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			251.65120	329.758	15.34	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			24.71120	18.307	21.28	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			284.49250	366.653	15.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			63.79710	46.982	18.10	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			639.29710	746.282	18.10	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			215.88640	161.239	14.80	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			191.38640	260.539	14.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			52.00160	38.375	18.75	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			197.06680	267.164	14.85	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			179.78960	133.253	15.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			245.28960	322.553	15.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			292.00670	218.407	14.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			127.50670	177.707	14.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			158.99250	117.353	15.61	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			144.15540	198.324	14.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			241.27160	179.187	14.53	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			166.77160	228.487	14.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			362.75050	278.475	14.00	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			88.25050	127.775	14.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			211.56680	157.864	14.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			112.13320	158.397	14.12	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			298.04340	223.456	14.17	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			123.54340	172.756	14.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			435.01730	341.695	13.83	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			60.51730	90.995	13.83	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			268.65540	199.024	14.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			73.47630	108.372	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			390.78280	302.790	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			76.28280	112.090	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			497.81270	397.970	13.69	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			43.31270	67.270	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			316.63320	239.097	14.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			49.27760	75.594	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			442.63460	348.459	13.81	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			58.13460	87.759	13.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			539.08250	435.562	13.61	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			34.58250	54.861	13.61	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			397.97630	309.072	13.91	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			39.64390	62.091	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			505.94780	405.344	13.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			41.44780	64.644	13.68	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			643.57470	532.623	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			19.07470	31.923	13.40	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			473.77760	376.294	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			24.67800	40.379	13.49	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			555.98950	451.092	13.57	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			31.48950	50.392	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			910.99870	790.208	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			6.49870	9.508	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			514.14390	412.791	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			14.10380	21.270	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			690.30380	575.580	13.32	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			15.80380	24.880	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			940.27360	819.144	14.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			5.77360	8.445	14.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			599.17800	491.079	13.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			6.00600	8.785	14.01	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			920.74780	799.840	13.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			6.24780	9.140	13.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,137.09410	1,014.483	14.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			2.59410	3.783	14.83	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			718.60380	601.970	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			2.70120	3.940	14.79	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			1,028.53720	906.598	14.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			4.03720	5.898	14.40	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,415.36580	1,291.926	15.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.86580	1.226	15.96	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			930.50600	809.486	14.01	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			1.80040	2.621	15.18	0.00	0	50,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,176.70610	1,053.915	14.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			2.20610	3.215	14.98	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,824.67860	1,700.953	17.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.17860	0.253	17.76	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,127.20120	1,004.640	14.79	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			7.69940	7.448	30.65	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,911.49940	3,035.648	30.65	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			813.61260	696.681	13.31	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			17.41260	24.882	13.31	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			431.36120	345.268	13.94	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			11.49160	16.687	13.56	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			95.16120	133.468	13.94	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			307.66610	237.813	14.33	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			171.46610	226.013	14.33	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,150.56790	1,028.396	14.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			4.36790	6.596	14.11	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			917.69160	798.487	13.56	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			158.39730	123.973	16.23	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			442.29730	532.573	16.23	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			779.97470	665.693	13.17	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			23.87470	34.293	13.17	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			317.29970	263.924	14.76	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			308.09970	380.124	14.76	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			25.27580	23.780	29.33	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,166.07580	3,289.980	29.33	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,219.76650	1,099.143	13.12	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			10.56650	15.343	13.12	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			892.60360	779.736	12.80	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			33.40360	45.936	12.80	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			321.94620	277.010	15.45	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			465.04620	546.011	15.45	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			48.33560	46.474	29.80	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,461.43560	3,585.474	29.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,153.00360	1,035.702	12.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			17.89780	22.953	12.63	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			26.10360	34.702	12.59	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			963.97140	852.154	12.52	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			47.07140	61.154	12.52	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			446.10650	381.564	14.21	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			279.20650	340.564	14.21	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,284.79780	1,163.953	12.63	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			453.63980	392.127	14.39	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			320.43980	385.127	14.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,065.12050	952.317	12.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			45.82050	59.317	12.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			798.02490	698.363	12.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			98.72490	125.363	12.62	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	12/06/2015	Foreign Exchange Option	10.98	Call			1,154.33530	1,039.208	12.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			23.07540	28.544	12.62	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			158.07290	140.887	19.30	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,278.77290	1,387.887	19.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,389.46730	1,266.833	12.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			20.16730	23.833	12.69	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			726.94110	820.778	16.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			250.87880	220.540	17.04	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			781.57880	877.539	17.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,370.25910	1,247.785	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			20.95910	24.785	12.64	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,322.37540	1,201.544	12.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			241.27910	297.103	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			535.31880	465.399	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			246.01880	302.399	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			133.05180	118.964	20.15	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,493.75180	1,605.964	20.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			266.24110	233.778	16.76	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			156.84650	201.189	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			625.37120	546.334	13.41	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			176.07120	223.334	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			186.10000	165.218	18.47	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,086.80000	1,192.219	18.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			540.57910	470.103	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			110.00830	142.385	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			736.51880	646.220	12.87	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			117.21880	153.220	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			334.88230	292.564	15.74	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			535.58230	619.564	15.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			656.14650	574.189	13.25	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			48.26480	62.263	12.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			878.08390	771.478	12.48	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			78.78390	98.478	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			545.88500	474.853	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			236.58500	291.853	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			759.30830	665.385	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			35.03530	46.208	12.57	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,136.30940	1,021.623	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			37.00940	48.623	12.56	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			721.52510	633.701	12.94	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			122.22510	160.701	12.94	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,047.56480	935.263	12.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,037.94260	928.031	12.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			60.34260	77.031	12.50	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			323.24370	285.878	16.28	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			655.64370	744.878	16.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			69.85880	61.023	29.42	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	26/06/2015	Foreign Exchange Option	15.88	Put			3,822.25880	3,940.023	29.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,354.76790	1,233.121	12.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			27.16790	32.121	12.50	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			90.55370	79.961	28.78	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,046.15370	4,162.861	28.78	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,430.65680	1,309.194	12.45	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			36.25680	42.094	12.45	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,116.09500	1,007.126	12.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			71.69500	90.026	12.39	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			335.89370	303.220	16.99	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			851.49370	946.120	16.99	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			339.63820	311.091	17.66	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,056.33820	1,154.591	17.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			102.08630	90.308	28.42	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,348.78630	4,463.808	28.42	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,497.26820	1,377.510	12.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			43.96820	51.010	12.48	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,183.30570	1,075.833	12.30	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			80.00570	99.333	12.30	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			594.59170	542.922	14.81	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			472.79170	546.422	14.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,112.27580	1,011.041	12.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			112.37580	135.941	12.36	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			947.85440	854.287	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			167.95440	199.187	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,353.25500	1,240.897	12.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			35.10900	40.375	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,935.31690	2,044.639	20.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			198.24290	185.632	21.46	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,208.34290	2,320.532	21.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,762.96190	1,643.117	12.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			33.06190	38.017	12.89	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,725.00900	1,605.475	12.80	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			698.59220	782.599	15.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			355.59420	328.257	17.79	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,125.69420	1,223.157	17.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,371.44140	1,257.631	12.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			61.54140	72.531	12.10	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			225.21690	209.739	20.59	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			176.74030	209.078	12.57	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			885.10490	799.397	12.76	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			195.20490	234.297	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			177.74100	167.296	22.26	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,467.84100	2,582.196	22.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			488.49220	447.699	15.95	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			162.26460	192.768	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			954.99460	861.061	12.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			165.09460	195.960	12.54	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			299.05360	277.248	18.87	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,409.15360	1,512.148	18.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			926.64030	834.178	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			63.35500	75.797	12.12	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,183.79160	1,079.694	12.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			93.89160	114.594	12.29	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			669.17380	611.144	14.22	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			379.27380	446.044	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			962.16460	867.868	12.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			245.30240	229.370	20.42	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,926.90240	2,034.270	20.42	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			114.82420	102.489	27.90	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,596.42420	4,707.389	27.90	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,256.42690	1,151.662	12.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			49.95470	58.077	12.40	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			88.02690	106.562	12.18	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,060.58610	965.595	12.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			142.18610	170.495	12.47	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			343.16410	319.251	18.34	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,294.76410	1,394.151	18.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,568.35470	1,453.177	12.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,322.75220	1,221.605	12.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			93.25220	112.205	12.09	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			348.68440	327.591	18.95	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,529.18440	1,628.191	18.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			132.82430	123.272	27.72	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,733.32430	4,843.872	27.72	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,635.54660	1,524.069	12.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			56.04660	64.669	12.38	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			132.80520	120.092	27.42	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,146.70520	5,253.192	27.42	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,698.76380	1,585.739	12.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			62.66380	68.839	12.27	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,385.27870	1,284.332	12.03	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			99.17870	117.432	12.03	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			353.33020	332.448	19.49	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,767.23020	1,865.548	19.49	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			722.24730	673.687	15.12	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			600.04730	672.987	15.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,325.84890	3,204.197	15.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.64890	7.997	15.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,276.33790	3,154.715	15.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.13790	8.515	15.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,226.85660	3,105.264	15.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,144.75860	1,232.765	17.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			491.35320	459.204	17.63	0.00	0	677

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	13.20	Put			1,223.15320	1,313.004	17.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			158.88930	187.894	12.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,082.69190	997.999	12.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			224.49190	261.799	12.75	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			315.90690	297.464	20.70	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,217.70690	2,321.264	20.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			512.95860	478.965	17.35	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			79.61530	88.314	12.05	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,553.07440	1,440.450	11.98	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			84.87440	94.250	11.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			445.17050	416.978	18.30	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,416.97050	1,510.778	18.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,227.08930	1,134.094	12.37	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			8.65660	9.064	15.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,377.35880	1,277.102	12.01	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			109.15880	130.902	12.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			535.77670	500.152	17.07	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,067.57670	1,153.951	17.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,597.81530	1,484.514	12.05	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,444.22490	1,334.098	11.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			106.02490	119.598	11.87	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			356.51350	334.190	20.07	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,018.31350	2,119.690	20.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			132.03180	118.218	27.21	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,513.83180	5,623.718	27.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,755.89940	1,637.858	12.21	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			67.69940	73.358	12.21	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,452.90770	1,341.731	11.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			104.70770	117.231	11.85	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			0.00000	1,127.701	12.54	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			0.00000	266.201	12.54	266,201.30	1,000	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			0.00000	326.956	23.55	326,955.80	1,000	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			0.00000	3,265.456	23.55	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			853.96270	795.761	15.51	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			735.46270	810.461	15.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,036.25960	962.402	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			441.95960	501.302	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,045.14080	970.485	13.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			430.84080	489.385	13.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,040.68470	966.426	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			436.38470	495.327	13.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			805.94080	756.458	17.29	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,274.04080	1,356.558	17.29	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			803.39100	754.092	17.31	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,281.49100	1,364.192	17.31	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			800.84920	751.739	17.34	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,288.94920	1,371.839	17.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			807.97770	758.819	17.33	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,288.37770	1,371.119	17.33	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			813.09920	763.563	17.28	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,273.49920	1,355.863	17.28	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			810.53160	761.184	17.30	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,280.93160	1,363.485	17.30	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			976.53670	923.926	17.12	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,275.83670	1,353.826	17.12	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			982.23420	929.271	17.08	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,261.53420	1,339.171	17.08	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			979.37530	926.592	17.10	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,268.67530	1,346.492	17.10	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			983.73270	930.998	17.11	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,275.33270	1,353.098	17.11	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			989.44770	936.361	17.07	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,261.04770	1,338.461	17.07	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			986.58330	933.670	17.09	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,268.18330	1,345.770	17.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,343.81520	1,282.878	15.32	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			799.81520	868.078	15.32	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,340.23310	1,279.573	15.35	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			806.23310	874.773	15.35	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,336.67760	1,276.280	15.38	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			812.67760	881.480	15.38	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,146.05480	1,091.013	16.94	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,262.35480	1,336.513	16.94	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,152.23940	1,096.849	16.90	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,248.53940	1,322.349	16.90	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,149.14020	1,093.924	16.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,255.44020	1,329.424	16.92	0.00	0	0
Total \$ / R Option											593,157.10	2,000	1,623,942
Total \$ / R											551,313,322.40	48,482	3,006,837
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.80070		11.92450			247,814.70	21	1,965
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.97300		12.09930			0.00	0	169
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.16510		12.28990			0.00	0	156
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.34620		12.46820			0.00	0	0
Total \$ / R MAXI Future											247,814.70	21	2,290
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			1,769.65860	2,894.421	13.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			854.82590	1,251.003	13.66	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			83,338.73390	71,370.672	13.63	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			888.73390	1,300.671	13.63	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			82,373.96270	70,422.215	13.59	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			923.96270	1,352.215	13.59	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	16/03/2015	Foreign Exchange Option	11.28	Call			66,219.65860	54,964.421	13.37	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			84,304.82590	72,321.003	13.66	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			7,878.38670	9,847.784	12.48	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			86,992.69580	76,363.804	12.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			8,062.69580	10,063.804	12.47	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			88,627.31080	77,935.121	12.48	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			7,697.31080	9,635.121	12.48	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			87,808.38670	77,147.784	12.48	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			81,860.67780	74,632.545	13.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			22,870.67780	28,122.545	13.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			81,302.29920	74,125.353	13.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			23,312.29920	28,615.353	13.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			82,508.16700	75,144.243	13.09	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			22,518.16700	27,634.243	13.09	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			93,484.94390	86,741.168	13.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			31,664.94390	37,121.168	13.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			92,984.21820	86,282.088	13.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			32,164.21820	37,662.088	13.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			94,063.89320	87,203.777	13.33	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			31,243.89320	36,583.777	13.33	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										247,814.70	21	2,710
£ / R	On	16/03/2015			18.12430		18.18890			151,229,159.20	8,344	35,997
£ / R	On	12/06/2015			18.37710		18.44440			1,470,168.00	80	6,961
£ / R	On	14/09/2015			18.66530		18.72700			0.00	0	1,039
£ / R	On	11/12/2015			18.94290		18.99680			0.00	0	0
Total £ / R Future										152,699,327.20	8,424	43,997
£ / R	On	16/03/2015					54.28580	37.367	15.44	0.00	0	5,000
£ / R	On	16/03/2015					449.12900	466.349	13.34	0.00	0	0
£ / R	On	16/03/2015					1,481.82400	1,414.133	14.80	0.00	0	0
£ / R	On	16/03/2015					12.92400	9.833	14.80	0.00	0	25,000
£ / R	On	16/03/2015					1,160.97730	1,210.062	15.58	0.00	0	0
£ / R	On	16/03/2015					1,207.50870	1,138.954	13.22	0.00	0	0
£ / R	On	16/03/2015					18.60870	14.654	13.22	0.00	0	5,592
£ / R	On	16/03/2015					0.00000	681.555	12.24	0.00	0	0
£ / R	On	16/03/2015					0.00000	57.255	12.24	200,393.20	3,500	3,500
£ / R	On	16/03/2015					208.02900	160.649	13.34	0.00	0	7,500
£ / R	On	16/03/2015					1,479.15430	1,535.447	16.58	0.00	0	0
£ / R	On	16/03/2015					82.61760	57.238	14.70	0.00	0	570
£ / R	On	16/03/2015					893.71760	932.938	14.70	0.00	0	0
£ / R	On	16/03/2015					50.73000	34.941	15.55	0.00	0	0
£ / R	On	16/03/2015					1,151.83000	1,200.641	15.55	0.00	0	0
£ / R	On	16/03/2015					49.87730	34.362	15.58	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	16/03/2015	Foreign Exchange Option	19.25	Put			1,115.38580	1,163.066	15.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			250.23720	197.819	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			371.33720	383.519	13.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			49.03990	33.793	15.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,170.13990	1,219.493	15.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			28.05430	19.747	16.58	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			866.56430	903.240	15.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			458.04560	427.578	15.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			873.64560	910.478	15.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			463.90820	433.122	14.99	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			859.50820	896.022	14.99	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			460.96430	430.340	15.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,747.25120	7,685.652	21.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.25120	0.352	21.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			742.82900	738.121	15.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			955.82900	1,012.821	15.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			739.62930	735.009	15.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			962.62930	1,019.709	15.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			736.44750	731.908	15.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			969.44750	1,026.608	15.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			692.30890	752.368	14.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,184.70340	1,190.972	14.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			697.90340	758.072	14.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,193.54120	1,199.590	14.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			686.74120	746.690	14.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,189.10890	1,195.268	14.11	0.00	0	0
Total £ / R Option											200,393.20	3,500	68,162
Total £ / R											152,899,720.40	11,924	112,159
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09910		0.09923			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10067		0.10080			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10244		0.10255			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			16.80680	17.622	22.54	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,094.00680	1,107.522	22.54	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			926.83380	914.554	16.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			4.03380	4.454	16.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			172.62650	170.939	18.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			249.82650	260.839	18.11	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,117.20630	1,107.308	15.37	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			37.30630	40.608	15.37	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			419.57720	420.791	16.85	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			339.67720	354.091	16.85	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			150.55290	155.757	20.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,070.65290	1,089.057	20.22	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,316.84290	1,311.836	14.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			61.74290	67.536	14.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			619.18060	624.391	15.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			364.08060	380.091	15.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			300.62550	308.316	18.93	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,045.52550	1,064.016	18.93	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	12/02/2015	Foreign Exchange Future			13.37640		13.40560			13,376,400.00	1,000	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.39010		13.41910			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.43820		13.47570			577,842.60	43	84,802
€ / R	On	01/06/2015	Foreign Exchange Future			13.62320		13.66170			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.65030		13.68900			4,354,445.70	319	69,525
€ / R	On	14/09/2015	Foreign Exchange Future			13.89260		13.92860			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.12990		14.16150			0.00	0	1,550
Total € / R Future											18,308,688.30	1,362	166,584
€ / R	On	12/02/2015	Foreign Exchange Option	13.33	Call			95.48170	46.400	15.43	0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Option	13.33	Put			19.88170	0.000	15.43	0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Call			238.28540	206.400	15.43	0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Put			2.68540	0.000	15.43	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			19.52030	13.769	17.47	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			590.42030	613.669	17.47	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			18.85640	13.285	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			599.75640	623.184	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			18.21620	12.818	17.61	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			609.11620	632.718	17.61	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			3.51540	2.263	19.22	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			994.41540	1,022.163	19.22	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,842.73730	1,878.130	21.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			28.98620	27.525	12.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			529.45660	491.441	12.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,480.18370	1,514.374	20.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			263.65710	234.014	13.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			1,033.19840	994.799	13.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			7.49840	6.599	13.90	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			654.68620	615.725	12.60	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,538.59190	1,573.019	20.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			79.04030	66.342	16.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			53.75660	53.241	12.85	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			82.18630	69.067	15.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			606.48630	630.867	15.95	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			15.88370	12.574	20.08	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	16/03/2015	Foreign Exchange Option	15.28	Put			1,813.16640	1,848.482	21.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			15.60540	12.336	20.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			187.95710	195.814	13.53	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			121.57100	103.653	15.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			445.87100	465.453	15.10	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			14.29190	11.219	20.27	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,892.07350	1,927.589	21.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			13.09940	10.210	20.43	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			623.34030	648.142	16.04	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			51.43050	42.549	17.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			825.73050	854.349	17.07	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			8.86640	6.682	21.17	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,030.50870	2,066.326	21.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			8.43730	6.330	21.27	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,489.90540	1,524.136	20.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			15.33250	12.104	20.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,499.63250	1,533.904	20.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			7.77350	5.789	21.43	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			8.29980	6.218	21.30	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,852.59980	1,888.018	21.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,587.39940	1,622.010	20.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			9.32010	7.055	21.08	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,783.62010	1,818.855	21.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			6.20870	4.526	21.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			233.33440	218.678	16.00	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			881.63440	905.479	16.00	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			214.68150	201.139	16.34	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			962.98150	987.939	16.34	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			237.32180	222.431	15.93	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			865.62180	889.231	15.93	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			235.31760	220.541	15.97	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			873.61760	897.341	15.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			124.85890	117.132	19.22	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,785.85890	1,816.832	19.22	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,106.56690	1,067.846	12.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			67.56690	67.546	12.38	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			575.89280	546.831	13.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			286.89280	296.531	13.24	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			120.95940	113.442	19.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,831.95940	1,863.142	19.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			406.47770	384.327	14.23	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			497.47770	514.027	14.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			120.20000	112.724	19.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,841.20000	1,872.424	19.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			121.72370	114.166	19.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,822.72370	1,853.866	19.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,638.07420	1,663.827	18.02	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	14/09/2015	Foreign Exchange Option	15.24	Call			309.37810	299.026	17.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,620.77810	1,646.426	17.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			308.02130	297.722	18.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,629.42130	1,655.122	18.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			306.67420	296.427	18.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,365.24830	1,385.475	16.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			524.74100	513.404	16.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,373.24100	1,393.504	16.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			841.75590	822.331	13.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			580.25590	592.431	13.80	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			319.77690	312.537	20.24	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,658.27690	2,682.637	20.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			528.77320	517.358	16.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,357.27320	1,377.458	16.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			526.74830	515.375	16.73	0.00	0	0
Total € / R Option											0.00	0	291,965
Total € / R											18,308,688.30	1,362	458,549
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.08920		9.17470			272,676.00	30	8,105
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.17230		9.26090			0.00	0	11,446
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.27500		9.36050			2,457,875.00	265	767
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.37520		9.45820			0.00	0	0
Total AU\$ / R Future											2,730,551.00	295	20,318
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			331.52530	398.712	18.99	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			45.36520	37.575	19.88	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			570.66520	648.375	19.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			834.06000	916.467	20.74	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			18.18510	15.192	20.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			843.48510	925.992	20.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			286.83430	240.819	18.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			112.13430	151.619	18.06	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			106.22530	87.912	18.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			17.62720	14.777	20.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			852.92720	935.577	20.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			10.22570	8.777	21.62	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,035.52570	1,119.577	21.62	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			18.76000	15.667	20.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			911.11570	840.596	15.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			50.21570	68.296	15.67	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			705.25120	644.221	15.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			94.35120	121.921	15.56	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			464.94170	422.657	15.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			204.04170	250.357	15.85	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			89.14510	83.786	18.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,068.24510	1,151.486	18.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			87.92870	82.685	18.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,077.02870	1,160.385	18.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			86.73080	81.599	18.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,085.83080	1,169.299	18.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			382.15030	346.664	16.01	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			271.25030	324.364	16.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			239.28210	219.864	16.88	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			478.38210	547.564	16.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			195.40730	180.428	17.26	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			584.50730	658.129	17.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,150.59650	1,230.249	17.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			154.06400	148.017	17.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,133.56400	1,213.017	17.20	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			152.57330	146.625	17.22	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,142.07330	1,221.626	17.22	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			151.09650	145.249	17.24	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,221.10880	2,139.328	15.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			12.90880	14.128	15.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,171.56370	2,089.753	14.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			13.36370	14.553	14.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,122.03630	2,040.193	14.69	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.83630	14.993	14.69	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											2,730,551.00	295	27,127
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.46540		9.42120			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.59450		9.55120			0.00	0	1,631
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			23.31980	25.259	17.26	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			692.11980	649.859	17.26	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			22.61240	24.483	17.31	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			701.41240	659.084	17.31	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			21.92660	23.732	17.35	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			710.72660	668.332	17.35	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			620.36740	584.931	15.05	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			165.96410	174.024	14.98	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			604.76410	569.524	14.98	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			163.74880	171.710	15.01	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			612.54880	577.210	15.01	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			161.56740	169.431	15.05	0.00	0	0
Total CAD/ R Option											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								0.00	0	1,771
CF CANDCO On 16/03/2015 Foreign Exchange Future			194.86630		260.77950			0.00	0	10,000
Total CF CANDO CAFZ Future								0.00	0	10,000
Total CF CANDO CAFZ								0.00	0	10,000
CF CANDCO On 02/03/2015 Foreign Exchange Future			963.11000		1,556.74000			0.00	0	0
Total CF CANDO CAGE Future								0.00	0	0
Total CF CANDO CAGE								0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.70670		12.87920			0.00	0	3,031
CHF / R On 12/06/2015 Foreign Exchange Future			12.95570		13.12980			0.00	0	6,502
Total CHF / R Future								0.00	0	9,533
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			196.59460	125.591	15.90	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			307.39460	408.891	15.90	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			193.01340	123.007	15.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			313.81340	416.307	15.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			189.48970	120.473	15.97	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			320.28970	423.773	15.97	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			1,305.43740	1,155.712	13.46	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			35.63740	60.012	13.46	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			1,324.04070	1,172.900	13.45	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			34.24070	57.200	13.45	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			1,314.37020	1,164.293	13.46	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			34.57020	58.593	13.46	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	9,533
CNH / R On 16/03/2015 Foreign Exchange Future			1.88350		1.89930			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.89260		1.90850			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			1,130.20600	986.760	15.07	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			37.20600	51.760	15.07	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			1,039.25510	898.819	14.87	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			46.25510	63.819	14.87	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			950.80910	814.346	14.75	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			57.80910	79.346	14.75	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			993.16900	885.483	13.71	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			308.16900	359.483	13.71	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			927.29950	824.457	13.72	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			342.29950	398.457	13.72	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	Call			863.96250	766.095	13.72	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			378.96250	440.095	13.72	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Future			1.80860		1.81300			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.84450		1.84930			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.88290		1.88620			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			746.51160	703.060	15.71	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			16.51160	17.060	15.71	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			655.89060	612.820	15.71	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			25.89060	26.820	15.71	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			569.16170	526.693	15.72	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			39.16170	40.693	15.72	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,306.71720	1,264.114	14.72	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			213.71720	219.114	14.72	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,233.75230	1,191.512	14.73	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			240.75230	246.512	14.73	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			1,164.19810	1,122.772	14.79	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			271.19810	277.772	14.79	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			323.85220	325.166	14.26	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,731.22410	1,698.993	14.23	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			269.22410	269.993	14.23	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,657.66050	1,625.690	14.24	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			295.66050	296.690	14.24	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,585.85220	1,554.166	14.26	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12830		0.12940			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12630		0.12730			0.00	0	1,870
Total KES / R Future											0.00	0	1,878
Total KES / R											0.00	0	1,878
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05360		0.05400			214,400.00	4,000	19,706
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04500		0.04670			442,800.00	9,840	81,294
Total NGN / R Future											657,200.00	13,840	101,000
Total NGN / R											657,200.00	13,840	101,000
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.13880		1.13010			21,637.20	19	338

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €On 12/06/2015			1.14010		1.13140			0.00	0	300
QUANTO €On 14/09/2015			1.14200		1.13330			0.00	0	0
QUANTO €On 11/12/2015			1.14450		1.13580			0.00	0	0
Total QUANTO € / \$ Future								21,637.20	19	638
Total QUANTO € / \$								21,637.20	19	638
RAIN On 16/03/2015			21,048.08000		21,164.16000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 16/03/2015			4.73670		4.73500			0.00	0	0
TRY / R On 12/06/2015			4.71210		4.71230			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015	4.99	Call			6.92850	6.992	12.73	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			261.92850	260.292	12.73	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			6.24850	6.310	12.77	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			271.24850	269.610	12.77	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			5.83580	5.878	12.91	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			280.83580	279.178	12.91	0.00	0	0
TRY / R On 12/06/2015	4.99	Call			46.02330	45.315	12.93	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			323.72330	323.215	12.93	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			44.38580	43.700	12.99	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			332.08580	331.600	12.99	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			42.80850	42.144	13.04	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			340.50850	340.044	13.04	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			1.73600		1.75740			0.00	0	12
ZMW / R On 12/06/2015			1.68600		1.70530			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								725 385 383.70	70,443	1,755,469
Total Options								793 550.30	5,500	1,991,298
Grand Total:								726,178,934.00	75,943	3,746,767