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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/02/2015 Foreign Exchange Future			11.52150		11.56340			29,794,599.00	2,586	0
\$ / R On 26/02/2015 Foreign Exchange Future			11.52420		11.56340			0.00	0	1,953
\$ / R On 27/02/2015 Foreign Exchange Future			11.52420		11.56250			0.00	0	1,140
\$ / R On 05/03/2015 Foreign Exchange Future			11.53220		11.57370			0.00	0	0
\$ / R On 09/03/2015 Foreign Exchange Future			11.53960		11.58120			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.54500		11.58680			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.55220		11.59430			768,590,970.40	66,532	1,158,567
\$ / R On 27/03/2015 Foreign Exchange Future			11.57190		11.61500			0.00	0	2,964
\$ / R On 30/03/2015 Foreign Exchange Future			11.57720		10.80000			13,394,820.40	1,157	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			11.58090		11.62450			0.00	0	116
\$ / R On 28/04/2015 Foreign Exchange Future			11.63240		11.67540			232,648.00	20	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			11.66110		11.70410			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.66500		11.70790			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.68800		11.73090			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.69770		11.75680			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.71940		11.76270			457,103,477.60	39,004	201,172
\$ / R On 26/06/2015 Foreign Exchange Future			11.71350		11.79060			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			11.74710		11.85630			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.81220		11.91400			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.86950		11.94200			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.90490		11.95000			131,072,949.00	11,010	32,639

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			11.89700		11.97800			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			11.93240		12.03790			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			11.99130		12.09380			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.04630		12.11960			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.07780		12.12550			24,155,600.00	2,000	52,153
\$ / R	On	21/12/2015	Foreign Exchange Future			12.07190		12.14530			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.09740		12.25020			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.20150		12.30640			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.26360		12.31250			12,263,600.00	1,000	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.25740		12.48960			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.45020		12.49780			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.44200		12.68910			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.65130		12.69720			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.64310		12.87230			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.83790		12.88250			0.00	0	0
Total \$ / R Future											1,436,608,664.40	123,309	1,470,086
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			25.68890	0.000	13.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			62.28890	78.500	13.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.00000	0.000	13.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,936.60000	2,978.500	13.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			763.40010	721.500	13.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.00010	0.000	13.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			413.52350	371.500	13.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			0.12350	0.000	13.26	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,263.40000	3,224.200	20.10	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.10	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			414.14820	374.262	21.50	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			0.74820	0.062	21.50	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			47.17140	20.914	14.62	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			84.67140	96.714	14.62	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			2.47550	0.657	21.22	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			389.97550	426.457	21.22	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			346.43290	304.908	16.53	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			3.93290	0.708	16.53	0.00	0	0
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			75.34530	47.027	12.77	0.00	0	5,000
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			131.64530	144.827	12.77	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Call			0.00000	165.129	12.16	825,645.00	5,000	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Put			0.00000	55.529	12.16	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			121.69340	85.912	12.01	429,558.00	5,000	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			110.49340	116.312	12.01	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			66.18320	45.625	13.88	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			259.38320	280.625	13.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,274.62210	1,232.397	16.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.32210	0.197	16.81	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,095.04540	1,052.640	15.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.74540	0.440	15.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			896.25090	853.327	14.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,594.30010	2,552.200	22.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00010	0.000	22.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00860	0.008	22.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	35.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,405.70000	7,447.800	35.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			2.27230	1.282	20.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,407.97230	1,449.082	20.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,594.30000	3,552.200	18.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,457.56100	1,498.851	21.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.10450	0.077	26.85	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,605.80450	2,647.877	26.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			8.56630	5.454	19.36	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			994.26630	1,033.254	19.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,094.30860	2,052.208	22.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,023.72020	1,062.885	19.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			4.58680	2.608	20.53	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,230.28680	1,270.408	20.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			40.29600	27.789	15.13	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			445.99600	475.589	15.13	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			1.86100	1.051	21.06	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			490.20530	521.419	15.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			10.26980	6.615	18.77	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			915.96980	954.415	18.77	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			55.10000	38.735	14.44	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			360.80000	386.535	14.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			8.02020	5.085	19.59	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			369.09700	395.256	14.51	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			41.57150	28.716	15.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			437.27150	466.516	15.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			85.49030	62.344	13.46	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			251.19030	270.144	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			34.50530	23.619	15.48	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			281.12910	302.173	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			64.47180	45.862	14.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			320.17180	343.662	14.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			120.16560	90.847	12.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			175.86560	188.647	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			53.39700	37.456	14.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			222.53620	239.302	13.19	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			88.20170	64.516	13.40	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			243.90170	262.316	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			166.28880	127.345	12.01	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			121.98880	125.145	12.01	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			75.42910	54.373	13.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			145.55420	155.464	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			135.70020	104.081	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			151.40020	161.881	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			214.25110	171.933	12.08	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			89.95110	89.733	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			96.83620	71.502	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			101.16590	102.083	12.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			171.90780	132.482	12.02	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			117.60780	120.282	12.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			247.60160	203.747	12.13	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			73.30160	71.546	12.13	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			139.85420	107.664	12.35	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			82.99050	82.105	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			220.71990	178.060	12.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			86.41990	85.860	12.09	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			337.11550	291.265	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			42.81550	39.065	12.25	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			195.46590	154.283	12.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			54.00260	50.813	12.20	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			261.62680	217.280	12.15	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			67.32680	65.080	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			583.64620	538.826	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			9.34620	6.626	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			227.29050	184.305	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			28.81550	24.814	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			377.84890	331.760	12.30	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			33.54890	29.560	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			612.17820	567.508	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			7.87820	5.309	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			298.30260	253.013	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			8.26370	5.719	12.54	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			593.08870	548.358	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			8.78870	6.158	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			807.31180	763.950	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			3.01180	1.750	13.66	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			403.11550	357.014	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			3.16070	1.838	13.59	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			699.41680	655.235	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			5.11680	3.035	12.92	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,085.08190	1,042.661	15.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.78190	0.461	15.54	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			602.56370	557.919	12.54	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			1.95090	1.127	14.26	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			846.78320	803.637	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			2.48320	1.437	13.93	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,494.41870	1,452.278	18.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.11870	0.078	18.30	0.00	0	69,965

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	10.80	Call			797.46070	754.038	13.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.03020	0.044	24.51	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,235.03020	3,278.144	24.51	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			498.09230	451.408	12.22	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			33.09230	29.508	12.22	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			181.71350	147.134	12.48	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			19.65130	16.159	12.17	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			176.71350	185.234	12.48	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			112.69970	88.079	13.69	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			307.69970	326.179	13.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			822.26850	777.181	13.03	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			7.26850	5.281	13.03	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			594.65130	548.059	12.17	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			0.00000	773.596	12.78	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.00000	6.395	12.78	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			0.00000	793.079	12.87	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.00000	5.879	12.87	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			0.00000	783.332	12.83	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.00000	6.132	12.83	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			49.70210	38.613	15.94	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			665.20210	697.713	15.94	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			471.33450	424.311	12.10	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			46.83450	43.411	12.10	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			150.93070	125.192	13.91	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			475.53070	492.792	13.91	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			14.56330	12.674	31.27	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,489.16330	3,530.274	31.27	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			896.28530	849.655	12.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			20.88530	17.255	12.17	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			585.74280	538.436	11.60	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			60.34280	56.036	11.60	0.00	0	250
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			242.25020	208.508	13.06	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			358.15020	367.408	13.06	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			241.27740	207.837	13.15	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			373.37740	382.837	13.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			174.40000	147.160	14.61	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			653.50000	669.161	14.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			25.84470	19.762	29.11	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,774.94470	3,811.762	29.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			836.92330	790.406	11.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			31.58520	28.947	11.95	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			46.02330	42.406	11.69	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			658.90280	613.820	11.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			78.00280	75.820	11.49	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			252.90720	218.697	13.34	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			422.00720	430.697	13.34	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			962.48520	916.947	11.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			268.23060	227.943	13.63	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			471.43060	490.243	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			759.32090	710.995	11.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			76.62090	71.595	11.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			532.41370	487.649	12.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			169.71370	168.249	12.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			843.50790	795.879	11.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			39.19220	36.102	11.97	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			84.31080	69.583	18.51	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,541.61080	1,570.183	18.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,065.47260	1,019.524	12.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			32.77260	30.124	12.08	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			946.29210	966.976	16.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			139.60640	118.092	16.28	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,006.90640	1,028.692	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,047.20710	1,001.136	12.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			34.50710	31.736	12.05	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,001.89220	955.502	11.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			367.08600	372.895	13.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			326.10640	288.820	13.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			373.40640	379.420	13.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			70.13530	57.527	19.38	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,767.43530	1,798.127	19.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			148.99210	126.376	16.00	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			257.23230	257.587	12.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			395.01650	352.678	12.55	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			282.31650	283.278	12.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			101.16240	84.083	17.70	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,338.46240	1,364.683	17.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			329.78600	292.295	13.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			189.63960	188.537	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			484.92600	440.767	12.23	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			202.22600	201.367	12.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			192.21110	164.886	14.97	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			729.51110	745.486	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			419.93230	376.987	12.46	188,493.60	500	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			80.15840	75.011	11.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			596.49820	551.196	11.88	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			133.79820	131.796	11.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			333.51360	295.817	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			360.81360	366.417	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			502.33960	457.937	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			60.80790	56.479	11.69	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			826.43210	778.661	11.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			63.73210	59.261	11.66	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			473.57730	429.597	12.27	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			210.87730	210.197	12.27	0.00	0	1,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			742.85840	694.411	11.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			739.56760	663.920	11.51	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			98.96760	100.420	11.51	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			191.98700	157.182	15.55	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			861.38700	903.682	15.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			33.24070	25.858	28.16	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,122.64070	4,192.358	28.16	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,035.82660	958.490	11.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			45.22660	44.990	11.93	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			46.56560	35.830	27.39	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,340.26560	4,438.730	27.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,113.28490	1,007.669	11.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			56.98490	60.569	11.86	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			821.82660	720.260	11.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			115.52660	123.160	11.53	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			213.72080	172.408	16.35	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,067.42080	1,135.308	16.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			226.18040	188.654	17.09	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,282.18040	1,346.454	17.09	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			51.93900	42.592	26.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,637.93900	4,730.392	26.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,179.61110	1,079.599	11.75	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			65.61110	67.399	11.75	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			890.95500	793.558	11.49	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			126.95500	131.358	11.49	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			418.83330	371.015	14.29	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			636.83330	661.515	14.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			829.16860	776.659	11.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			169.16860	161.759	11.52	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			694.55030	648.338	12.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			254.55030	253.438	12.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,051.71550	1,000.641	11.61	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			49.78610	44.444	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,199.83190	2,230.094	20.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			131.79560	118.800	20.96	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,481.79560	2,513.900	20.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,436.95100	1,386.754	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			46.95100	41.854	12.05	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,399.78610	1,349.344	11.95	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			890.27850	905.430	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			243.15810	220.437	17.30	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,353.15810	1,375.537	17.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,067.95800	1,017.005	11.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			97.95800	92.105	11.61	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			149.83190	134.994	20.08	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			268.57930	267.796	12.27	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			647.77780	602.600	12.46	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	14/09/2015	Foreign Exchange Option	11.60	Put			297.77780	297.700	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			126.93290	116.481	22.33	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,756.93290	2,791.581	22.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			340.27850	310.330	15.46	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			245.41200	244.089	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			699.96110	653.639	12.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			249.96110	248.740	12.14	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			201.41880	181.759	18.32	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,651.41880	1,676.859	18.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			678.57930	632.696	12.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			101.71550	95.741	11.61	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			895.50410	843.361	11.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			145.50410	138.461	11.55	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			478.52720	439.741	13.74	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			528.52720	534.841	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			705.41200	658.989	12.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			166.91090	145.940	19.97	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,188.91090	2,248.940	19.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			64.88760	54.619	26.68	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,886.88760	4,957.619	26.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			966.25550	887.044	11.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			70.65500	70.807	11.59	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			138.25550	140.044	11.62	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			786.88890	715.007	11.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			208.88890	218.007	11.80	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			237.92760	208.249	17.87	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,529.92760	1,581.249	17.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,248.65500	1,167.807	11.59	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,033.96910	936.682	11.65	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			146.06910	154.282	11.65	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			248.10980	215.704	18.56	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,770.20980	1,843.304	18.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			78.98460	66.661	26.44	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,021.08460	5,114.262	26.44	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,315.54390	1,211.200	11.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			77.64390	78.800	11.46	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			81.23850	67.442	26.28	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,437.43850	5,526.142	26.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,376.97670	1,275.325	11.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			83.17670	84.025	11.45	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,094.72340	1,000.349	11.61	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			150.92340	159.049	11.61	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			256.79330	227.374	19.20	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,012.99330	2,086.074	19.20	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			545.99480	500.028	14.78	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			766.39480	793.728	14.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,984.68870	2,936.077	14.68	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	9.15	Put			9.18870	8.277	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,935.32890	2,886.662	14.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			9.82890	8.862	14.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,886.01090	2,837.287	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,355.92460	1,378.807	17.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			365.19430	341.437	17.35	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,439.69430	1,463.637	17.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			228.45490	226.002	11.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			832.25440	788.359	12.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			316.75440	320.559	12.41	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			232.22790	216.730	20.44	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,476.72790	2,508.930	20.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			381.42460	356.607	17.05	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			106.94840	104.029	11.42	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,243.00850	1,192.358	11.47	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			117.50850	114.558	11.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			329.37870	307.338	17.99	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,643.87870	1,669.538	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			953.95490	903.802	11.83	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			10.51090	9.487	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,092.42550	1,041.841	11.65	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			166.92550	164.041	11.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			398.89490	372.975	16.76	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,273.39490	1,295.175	16.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,282.44840	1,231.829	11.42	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,148.97070	1,078.705	11.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			153.67070	156.805	11.57	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			263.04480	240.048	19.78	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,267.74480	2,318.149	19.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			79.52450	71.469	26.25	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,804.22450	5,869.569	26.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,432.80010	1,357.230	11.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			87.50010	85.330	11.45	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,156.30090	1,085.951	11.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			151.00090	154.051	11.56	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			963.97720	847.870	12.17	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			313.77720	350.470	12.17	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			284.75770	249.172	23.82	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,434.55770	3,551.772	23.82	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			670.98220	606.630	15.11	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			894.58220	935.130	15.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			827.17730	786.556	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			574.67730	582.956	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			834.42900	793.686	13.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			561.92900	570.086	13.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			830.78690	790.107	13.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			568.28690	576.507	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			649.07890	539.400	16.80	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,449.47890	1,572.000	16.80	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			646.93140	537.577	16.82	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,457.33140	1,580.177	16.82	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			644.79600	535.764	16.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,465.19600	1,588.364	16.84	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			651.60210	613.088	16.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,463.80210	1,472.888	16.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			655.91740	617.214	16.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,448.11740	1,457.014	16.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			653.75090	615.145	16.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,455.95090	1,464.945	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			810.92540	680.643	16.55	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,431.82540	1,548.643	16.55	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			815.74690	684.845	16.51	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,416.64690	1,532.845	16.51	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			813.33300	682.778	16.53	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,424.23300	1,540.778	16.53	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			817.77290	773.087	16.54	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,430.57290	1,431.787	16.54	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			822.61410	777.808	16.50	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,415.41410	1,416.508	16.50	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			820.18730	775.479	16.52	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,422.98730	1,424.179	16.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,160.73580	1,005.593	14.85	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			928.43580	1,002.493	14.85	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,157.70940	1,002.894	14.88	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			935.40940	1,009.794	14.88	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,154.70110	1,000.219	14.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			942.40110	1,017.119	14.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			973.42280	923.099	16.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,400.92280	1,395.199	16.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			978.79000	928.331	16.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,386.29000	1,380.431	16.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			976.09660	925.743	16.29	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,393.59660	1,387.843	16.29	0.00	0	0
Total \$ / R Option											1,443,696.60	10,500	1,624,842
Total \$ / R											1,438,052,361.00	133,809	3,094,928
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.55220		11.59430			311,909.40	27	2,097
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.71940		11.76270			82,035.80	7	187
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.90490		11.95000			0.00	0	161
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.07780		12.12550			0.00	0	0
Total \$ / R MAXI Future											393,945.20	34	2,445

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				35,319.11970	30,721.005	12.27	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put				3,889.11970	3,501.005	12.27	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				51,847.48610	47,304.825	12.45	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				1,417.48610	1,084.825	12.45	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				50,931.41600	46,380.803	12.44	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put				1,501.41600	1,160.803	12.44	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call				50,019.48570	45,461.257	12.43	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put				1,589.48570	1,241.256	12.43	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				60,319.28360	55,785.335	11.86	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				13,049.28360	12,845.334	11.86	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				59,649.81620	55,119.610	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				13,379.81620	13,179.610	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				58,985.34240	54,459.542	11.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				13,715.34240	13,519.542	11.90	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				34,435.68360	34,542.616	12.74	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				59,973.09230	55,583.291	12.77	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				34,973.09230	35,093.291	12.77	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				59,514.41190	55,138.329	12.80	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				35,514.41190	35,648.329	12.80	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				60,435.68360	56,032.616	12.74	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				44,165.24150	44,838.798	13.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				72,299.78200	68,216.666	13.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				44,749.78200	45,436.666	13.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				71,887.59730	67,817.417	13.25	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				45,337.59730	46,037.417	13.25	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				72,715.24150	68,618.798	13.18	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											393,945.20	34	2,865
£ / R	On 16/03/2015	Foreign Exchange Future			17.89490		17.89100				56,458,409.50	3,155	39,054
£ / R	On 12/06/2015	Foreign Exchange Future			18.14260		18.13970				0.00	0	6,961
£ / R	On 14/09/2015	Foreign Exchange Future			18.42220		18.42070				0.00	0	1,051
£ / R	On 11/12/2015	Foreign Exchange Future			18.68750		18.68940				0.00	0	0
Total £ / R Future											56,458,409.50	3,155	47,066
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			5.70190		4.110	15.20	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			584.16510		570.791	11.99	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,177.40460		1,178.173	13.97	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			6.40460		3.273	13.97	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,414.21170		1,408.789	15.42	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			903.06960		903.019	12.81	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			12.06960		8.119	12.81	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			457.63790		444.167	11.34	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			66.63790		49.267	11.34	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			45.16510		35.691	11.99	0.00	0	7,500

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	19.64	Put			1,751.99330	1,746.972	16.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			9.25110	7.291	14.12	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,118.25110	1,112.391	14.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			5.30530	3.769	15.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,404.30530	1,398.869	15.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			5.21170	3.689	15.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,364.70190	1,359.210	15.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			64.23940	50.929	11.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			483.23940	466.029	11.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			5.12010	3.611	15.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,424.12010	1,418.711	15.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			2.99330	1.872	16.88	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,004.11310	965.309	13.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			291.54320	255.708	13.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,011.84320	973.108	13.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			296.10580	260.129	13.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			996.40580	957.529	13.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			293.81310	257.909	13.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,440.98210	7,442.391	20.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.28210	0.191	20.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			575.30690	545.769	14.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,094.60690	1,063.569	14.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			572.54090	543.027	14.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,101.84090	1,070.827	14.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			569.79140	540.307	14.10	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,109.09140	1,078.107	14.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			815.91490	784.964	13.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,001.22980	968.360	13.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			821.82980	790.860	13.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,009.41880	976.587	13.26	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			810.01880	779.087	13.26	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,005.31490	972.464	13.27	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											56,458,409.50	3,155	115,228
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09709		0.09699			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09861		0.09852			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10067		0.10024			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.72000	0.504	20.25	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,301.92000	1,291.304	20.25	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			702.15160	711.689	16.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			3.35160	2.489	16.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			47.98820	41.601	15.85	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	0.10	Put			349.18820	332.401	15.85	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			896.93230	902.643	14.18	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			45.33230	41.343	14.18	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			270.29630	264.747	15.36	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			418.69630	403.447	15.36	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			80.38730	74.262	18.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,228.78730	1,212.962	18.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,100.50830	1,131.570	13.59	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			76.40830	64.370	13.59	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			465.21310	474.573	14.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			441.11310	407.373	14.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			209.28220	209.312	17.84	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,185.18220	1,142.112	17.84	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	16/03/2015	Foreign Exchange Future			13.10890		13.13200			70,801,168.90	5,401	81,836
€ / R	On	01/06/2015	Foreign Exchange Future			13.28670		13.31090			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.31340		13.33780			57,886,663.20	4,348	97,839
€ / R	On	14/09/2015	Foreign Exchange Future			13.54550		13.57210			54,182,000.00	4,000	6,805
€ / R	On	11/12/2015	Foreign Exchange Future			13.77000		13.79970			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.57840		14.61220			29,156,800.00	2,000	0
Total € / R Future											212,026,632.10	15,749	188,030
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,178.24910	2,201.214	21.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			52.71000	44.252	11.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			229.58310	196.925	11.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,808.69580	1,831.330	19.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			68.59430	49.359	12.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			688.70800	662.732	11.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			6.70800	3.832	11.90	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			334.71000	303.152	11.54	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,868.58590	1,891.304	19.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			9.91780	4.409	15.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			97.58310	88.025	11.41	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			10.51670	4.799	14.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			878.51670	895.899	14.98	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.69580	0.231	19.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,148.26990	2,171.220	20.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.67610	0.226	19.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			336.59430	340.458	12.66	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			19.17380	11.108	14.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			687.17380	702.208	14.38	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.58590	0.204	19.41	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,228.21820	2,251.205	21.35	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	15.05	Call			0.50840	0.184	19.68	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			897.91780	915.509	15.04	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			5.16630	1.660	15.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,123.16630	1,142.760	15.72	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.26990	0.120	20.92	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,368.15190	2,391.184	22.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.24910	0.114	21.08	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,818.67610	1,841.326	19.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.65690	0.221	19.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,828.65690	1,851.321	19.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.21820	0.105	21.35	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.24260	0.112	21.14	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,188.24260	2,211.212	21.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,918.50840	1,941.284	19.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.29270	0.127	20.76	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,118.29270	2,141.226	20.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.15190	0.084	22.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			124.33260	104.505	15.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,103.43260	1,107.805	15.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			123.16820	103.490	15.41	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,112.26820	1,116.789	15.41	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			122.01980	102.487	15.45	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,121.11980	1,125.787	15.45	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			111.26660	93.141	15.80	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,210.36660	1,216.441	15.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			98.72350	85.301	11.08	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			351.20230	315.107	12.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			413.40230	401.707	12.37	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			465.16010	454.623	12.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			61.42820	50.845	18.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,123.62820	2,137.445	18.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			61.01800	50.497	18.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,133.21800	2,147.097	18.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			786.52350	748.701	11.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			679.43010	673.841	13.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			63.54610	52.640	18.73	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,075.74610	2,089.240	18.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			61.84370	51.196	18.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,114.04370	2,127.796	18.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			322.96010	288.023	12.63	0.00	0	2,424
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			237.23010	207.241	13.60	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,880.62480	1,886.383	17.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			201.72140	180.971	17.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,889.62140	1,895.471	17.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			203.73300	182.806	17.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,871.63300	1,877.306	17.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			202.72480	181.883	17.46	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
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			390.49680	360.422	16.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,590.79680	1,590.422	16.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			233.58660	214.421	19.95	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,933.88660	2,944.421	19.95	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			637.16430	595.083	13.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			737.46430	725.084	13.41	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			392.01930	361.847	16.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,582.31930	1,581.847	16.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			388.98020	359.007	16.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,599.28020	1,599.007	16.41	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			988.50330	938.093	15.19	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,336.30330	1,319.693	15.19	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			994.12400	943.565	15.15	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,321.92400	1,305.165	15.15	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			991.31070	940.819	15.17	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,329.11070	1,312.419	15.17	0.00	0	0
Total € / R Option											0.00	0	290,389
Total € / R											212,026,632.10	15,749	478,419
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.10060		8.99860			2,275,150.00	250	8,460
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.18360		9.08150			18,826,380.00	2,050	9,698
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.28320		9.18180			0.00	0	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.37940		9.27960			0.00	0	0
Total AU\$ / R Future											21,101,530.00	2,300	18,935
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			8.07700	8.608	17.43	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			709.47700	608.008	17.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			2.77140	2.898	19.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			1,004.17140	902.298	19.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			133.19960	176.575	14.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			134.59960	75.975	14.52	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			26.81540	33.092	15.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			428.21540	332.492	15.71	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			2.68410	2.801	19.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			1,014.08410	912.201	19.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			1.50400	1.525	21.36	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,202.90400	1,100.925	21.36	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			2.86200	2.996	19.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			994.26200	892.396	19.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			63.27880	41.305	14.22	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			548.86550	616.034	13.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			117.36550	82.435	13.98	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			252.55340	192.930	14.01	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			48.26400	48.655	16.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,206.76400	1,105.055	16.69	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	10.25	Call			47.49000	47.762	16.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,215.99000	1,114.162	16.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			744.77880	824.905	14.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,225.22780	1,123.284	16.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			264.47110	295.870	14.08	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			332.97110	262.270	14.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			154.13020	168.132	14.88	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			572.63020	484.532	14.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			334.05340	376.530	14.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			122.02980	131.388	15.27	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			690.52980	597.788	15.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			46.72780	46.884	16.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			103.32180	106.994	15.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,261.52180	1,163.794	15.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			102.23250	105.817	15.60	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,270.43250	1,172.617	15.60	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			101.15440	104.657	15.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,279.35440	1,181.457	15.62	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,043.06800	2,140.718	15.01	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			13.46800	11.318	15.01	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			1,993.64650	2,091.252	14.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			14.04650	11.852	14.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,944.25300	2,041.814	14.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			14.65300	12.414	14.55	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											21,101,530.00	2,300	25,744
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.27960		9.18240			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.40280		9.30800			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			0.59580	0.440	14.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			908.19580	810.840	14.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			0.56670	0.416	14.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			918.16670	820.816	14.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			0.54030	0.394	14.19	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			928.14030	830.794	14.19	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			787.56260	692.653	14.07	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			88.29250	88.430	14.00	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			770.29250	675.630	14.00	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			86.91660	86.928	14.03	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			778.91660	684.128	14.03	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			85.56260	85.453	14.07	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			37.01570		60.23160			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			0.54000		6.95000			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			12.17600		12.19730			0.00	0	3,082
CHF / R On 12/06/2015 Foreign Exchange Future			12.39890		12.42090			0.00	0	6,542
Total CHF / R Future								0.00	0	9,624
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			13.18370	6.708	15.87	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			805.88370	820.708	15.87	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			12.84320	6.557	15.96	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			815.54320	830.557	15.96	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			12.51280	6.411	16.04	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			825.21280	840.411	16.04	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			700.75210	665.159	12.51	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			139.85210	126.259	12.51	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			714.67890	679.215	12.47	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			133.77890	120.315	12.47	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			707.69350	672.164	12.49	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			136.79350	123.264	12.49	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	9,624
CNH / R On 16/03/2015 Foreign Exchange Future			1.83980		1.84510			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.84930		1.85450			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			610.83510	538.455	11.92	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			59.83510	40.455	11.92	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			527.98940	453.469	11.62	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			76.98940	55.469	11.62	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			449.35590	376.219	11.53	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			98.35590	78.219	11.53	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			602.19900	534.720	12.22	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			457.19900	441.720	12.22	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			547.96940	481.567	12.14	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			502.96940	488.567	12.14	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			502.63150	438.109	12.23	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			557.63150	545.109	12.23	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			1.75780		1.76200			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.78890		1.79350			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.82860		1.83340			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			853.68210	782.325	13.13	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			318.68210	293.325	13.13	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			791.67790	721.056	13.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			356.67790	332.056	13.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			732.52980	662.927	13.19	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			397.52980	373.927	13.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			422.54920	397.397	12.93	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,284.73490	1,211.348	12.85	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			350.73490	325.348	12.85	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,217.33390	1,146.217	12.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			383.33390	360.217	12.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,156.54920	1,083.397	12.93	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	16/03/2015	Foreign Exchange Future			0.12610		0.12650			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12370		0.12510			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			0.05720		0.05760			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05260		0.05270			0.00	0	14,200
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04800		0.04820			0.00	0	81,701
Total NGN / R Future											0.00	0	101,407
Total NGN / R											0.00	0	101,407
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.13480		1.13260			0.00	0	320
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.13600		1.13390			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13780		1.13570			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.14010		1.13810			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future											0.00	0	620
Total QUANTO € / \$											0.00	0	620
RAIN	On	16/03/2015	Foreign Exchange Future			20,581.73000		20,621.65000			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			4.63300		4.66420			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.60400		4.63400			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			1.10900	0.515	13.97	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			326.90900	357.515	13.97	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			1.01140	0.474	14.15	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			336.81140	367.474	14.15	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			0.92370	0.436	14.32	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			346.72370	377.436	14.32	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			23.75060	17.520	12.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			379.75060	403.520	12.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			22.78320	16.781	12.35	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			388.78320	412.781	12.35	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			21.85770	16.076	12.41	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			397.85770	422.076	12.41	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			1.62740		1.63570			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.54610		1.55380			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											1,726,589,181.20	144,547	1,866,565
Total Options											1,443,696.60	10,500	1,990,622
Grand Total:											1,728,032,877.80	155,047	3,857,187