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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/03/2015 Foreign Exchange Future			12.25890		12.32200			8,336,052.00	680	0
\$ / R On 16/03/2015 Foreign Exchange Future			12.25780		12.32580			5,645,133,665.20	460,534	310,815
\$ / R On 17/03/2015 Foreign Exchange Future			12.25580		12.32780			0.00	0	1,280
\$ / R On 23/03/2015 Foreign Exchange Future			12.26660		12.33970			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.27460		12.34780			0.00	0	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			12.28050		12.35380			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			12.28450		12.35780			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.28650		12.35980			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.30040		12.37390			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.33810		12.41190			283,776.30	23	2,752
\$ / R On 13/05/2015 Foreign Exchange Future			12.36790		12.44200			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.37190		12.44610			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.39590		12.47050			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.41000		12.48470			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.42210		12.49690			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.42820		12.50300			5,409,349,193.60	435,248	1,054,079
\$ / R On 26/06/2015 Foreign Exchange Future			12.45750		12.53320			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.46610		12.54190			0.00	0	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			12.52820		12.60530			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.59030		12.66860			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.62030		12.69920			0.00	0	285

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Future			12.62890		12.70800			166,827,769.00	13,210	85,138
\$ / R	On	28/09/2015	Foreign Exchange Future			12.65880		12.73850			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.72290		12.80390			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.78260		12.86500			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.81040		12.89330			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.81680		12.89990			15,546,778.40	1,213	50,215
\$ / R	On	21/12/2015	Foreign Exchange Future			12.83830		12.92210			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.95390		13.04070			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.01500		13.10330			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.02150		13.11000			32,553,750.00	2,500	2,500
\$ / R	On	09/06/2016	Foreign Exchange Future			13.19900		13.28870			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.20720		13.29690			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.39860		13.49000			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.40680		13.49820			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.58190		13.67490			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.59210		13.68510			0.00	0	0
<b>Total \$ / R Future</b>											<b>11,278,030,984.50</b>	<b>913,408</b>	<b>1,535,396</b>
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			542.05170	478.900	17.31	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			0.05170	0.000	17.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			2,225.80000	2,157.800	21.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.00000	0.000	21.42	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			2,005.80000	1,937.800	22.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.00000	0.000	22.66	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,825.80000	1,757.800	23.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			6,674.20000	6,742.200	80.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			4,325.80000	4,257.800	19.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	19.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			1,874.21580	1,942.219	38.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			3,325.80000	3,257.800	19.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	19.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,825.80000	2,757.800	19.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00000	0.000	19.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	80.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			500.54320	565.283	22.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			2.35950	1.212	24.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			676.55950	743.411	24.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			1.80240	0.961	25.13	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			726.00240	793.161	25.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.01580	0.019	38.72	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			211.75600	265.278	19.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			24.24760	14.123	20.28	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			278.44760	336.323	20.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			20.53090	11.710	20.53	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			304.73090	363.910	20.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			6.34320	3.083	22.32	0.00	0	10,000

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	12.00	Put			12.84430	17.737	19.05	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			294.00980	232.983	18.73	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			18.20980	25.183	18.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Call			285.29230	224.757	18.67	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Put			19.49230	26.957	18.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			37.55600	23.078	19.59	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			6.62000	9.065	19.62	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Call			384.73470	320.091	19.36	0.00	0	7,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Put			8.93470	12.291	19.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			347.75810	284.303	19.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			11.95810	16.503	19.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			338.64430	275.537	19.05	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Put			3.02300	4.069	20.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			479.95960	413.442	20.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			4.15960	5.642	20.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			431.93400	366.188	19.68	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			6.13400	8.388	19.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			422.42000	356.865	19.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			1.84860	2.454	20.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			567.80870	500.473	20.57	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			2.00870	2.673	20.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			528.58810	461.545	20.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			2.78810	3.745	20.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Call			518.82300	451.869	20.25	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			0.64910	0.740	21.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			676.67650	608.819	21.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			0.87650	1.019	21.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			607.27900	539.694	20.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			1.47900	1.894	20.82	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			577.64860	510.254	20.63	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			0.38310	0.422	22.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			776.21310	708.257	22.18	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			0.41310	0.457	22.18	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			726.40200	658.483	21.72	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			0.60200	0.683	21.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			716.44910	648.540	21.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			0.20950	0.221	23.01	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			856.02590	788.040	22.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			0.22590	0.240	22.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			826.08330	758.106	22.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			0.28330	0.306	22.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			786.18310	718.222	22.27	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			0.13320	0.137	23.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			905.95490	837.961	23.38	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			0.15490	0.161	23.38	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			875.99420	808.004	23.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			0.19420	0.204	23.10	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	11.46	Call			866.00950	798.021	23.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			0.04310	0.041	24.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			1,025.86270	957.861	24.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			0.06270	0.061	24.48	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			975.89140	907.891	24.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			0.09140	0.091	24.02	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			925.93320	857.937	23.56	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			0.00330	0.004	26.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			1,305.80390	1,237.805	26.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			0.00390	0.005	26.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			1,105.83440	1,037.832	25.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			0.03440	0.032	25.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			1,075.84310	1,007.841	24.94	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			0.00040	0.001	25.94	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			1,335.80230	1,267.803	26.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			0.00230	0.003	26.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			1,325.80280	1,257.804	26.50	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			0.00280	0.004	26.50	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			1,315.80330	1,247.804	26.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.00000	0.000	25.09	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,535.80000	1,467.800	25.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.00000	0.000	25.31	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,525.80010	1,457.800	25.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.00010	0.000	25.37	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			1,425.80040	1,357.800	25.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.00000	0.000	23.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,815.80000	1,747.800	23.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.00000	0.000	23.73	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,625.80000	1,557.800	24.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.00000	0.000	24.81	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,575.80000	1,507.800	25.09	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			808.28270	736.483	21.52	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			0.48270	0.683	21.52	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			649.35050	578.131	20.41	0.00	0	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			1.55050	2.331	20.41	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			298.38220	249.960	17.18	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			48.68220	73.360	17.18	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			276.42110	230.540	17.25	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			56.72110	83.940	17.25	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			79.18890	66.934	19.40	0.00	0	10,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			269.48890	330.334	19.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,548.02960	1,474.876	21.78	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.22960	0.276	21.78	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,308.46190	1,235.393	20.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.66190	0.793	20.40	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			1,198.83070	1,125.790	19.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,502.29590	2,575.540	29.22	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	27/03/2015	Foreign Exchange Option	11.15	Put			1.03070	1.190	19.59	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			743.62280	671.657	16.11	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			5.82280	7.057	16.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			552.84490	487.927	16.20	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			15.04490	23.327	16.20	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.09590	0.140	29.22	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,544.10190	1,470.861	20.32	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.30190	0.361	20.32	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,564.07650	1,490.830	20.41	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.27650	0.330	20.41	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,554.08890	1,480.845	20.36	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.28890	0.345	20.36	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			252.68770	213.804	16.66	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			134.88770	169.304	16.66	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			1,159.78130	1,086.898	17.94	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			1.98130	2.398	17.94	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			573.32320	509.309	15.47	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			23.52320	32.809	15.47	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			308.03710	265.222	16.03	0.00	0	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			144.13710	174.822	16.03	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			11.02750	9.804	27.76	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,749.12750	2,821.704	27.76	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,614.08390	1,540.296	15.91	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			2.18390	2.197	15.91	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,267.14370	1,194.117	14.51	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			5.24370	6.017	14.51	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			519.50940	466.312	15.13	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			107.60940	128.212	15.13	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			701.76620	642.493	14.58	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			79.76620	94.593	14.58	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			692.92800	635.246	14.66	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			86.82800	103.346	14.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			29.75610	26.770	27.52	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,039.25610	3,110.870	27.52	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,335.01270	1,261.229	14.02	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			14.51270	15.329	14.02	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			685.72950	630.394	14.65	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			9.19870	9.578	14.72	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			115.22950	134.494	14.65	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			491.13970	447.724	15.49	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			230.63970	261.824	15.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,677.28650	1,602.899	15.18	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			6.78650	6.999	15.18	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,539.69870	1,465.478	14.72	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			685.78530	632.578	14.69	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			131.08530	152.578	14.69	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			146.66120	169.439	14.72	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
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			683.56120	631.539	14.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,781.97440	1,707.478	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			8.97440	9.278	15.25	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,762.34320	1,687.871	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			9.34320	9.671	15.19	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,713.33190	1,638.925	15.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			10.33190	10.725	15.04	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			160.47040	147.501	19.46	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,117.47040	1,179.301	19.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			154.89190	142.403	19.60	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,151.89190	1,214.203	19.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			354.37610	325.158	16.68	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			481.37610	526.958	16.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			246.07490	225.598	17.90	0.00	0	47,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			743.07490	797.398	17.90	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			199.56720	183.261	18.64	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			916.56720	975.061	18.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			495.63550	455.158	15.66	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			292.63550	326.958	15.66	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			403.50010	370.572	16.25	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			400.50010	442.372	16.25	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			380.02170	348.844	16.44	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			437.02170	480.644	16.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			667.33430	615.991	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			164.33430	187.791	14.82	938,955.50	5,000	39,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			654.58280	603.958	14.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			171.58280	195.758	14.87	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			548.25610	504.168	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			245.25610	275.968	15.38	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			816.52710	756.139	14.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			103.52710	117.939	14.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			808.82850	748.743	14.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			105.82850	120.543	14.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			801.16480	741.386	14.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			108.16480	123.186	14.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			1,054.45790	986.795	14.11	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			51.45790	58.595	14.11	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			969.40540	903.918	14.19	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			66.40540	75.718	14.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			928.01040	863.744	14.23	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			75.01040	85.544	14.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,142.25200	1,072.766	14.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			39.25200	44.566	14.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,098.03350	1,029.416	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			45.03350	51.216	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			1,071.80780	1,003.754	14.09	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			48.80780	55.554	14.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,421.82320	1,348.071	14.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			18.82320	19.872	14.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,232.44620	1,161.476	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			29.44620	33.276	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,187.06970	1,116.801	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			34.06970	38.601	13.99	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,537.81990	1,463.741	14.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			14.81990	15.541	14.51	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,518.42360	1,444.392	14.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			15.42360	16.192	14.45	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,441.08930	1,367.276	14.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			18.08930	19.076	14.22	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			464.93360	429.071	16.07	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			391.73360	431.571	16.07	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			53.89160	51.131	28.35	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,400.69160	3,473.630	28.35	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,746.79520	1,671.639	14.92	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			13.59520	14.139	14.92	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,409.78140	1,335.213	13.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			26.58140	27.713	13.98	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			995.00230	931.044	14.15	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			83.10230	94.945	14.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,493.25020	1,419.829	13.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			37.95020	41.629	13.98	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			463.13200	433.078	16.71	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			567.83200	614.878	16.71	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			88.62380	83.816	28.57	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,633.32380	3,705.617	28.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,824.72100	1,749.210	14.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			19.42100	21.009	14.50	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			116.14580	108.798	28.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,947.54580	4,018.498	28.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,895.80350	1,819.690	14.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			27.20350	29.390	14.51	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,567.36470	1,493.701	13.99	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			48.76470	53.401	13.99	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			454.48240	428.113	17.33	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			755.88240	807.813	17.33	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			824.84850	780.795	14.86	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			285.64850	320.495	14.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,566.75590	1,493.449	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			58.75590	64.549	13.89	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,485.28600	1,412.905	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			67.28600	74.005	13.75	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,302.11090	1,235.496	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			21.06470	22.814	14.82	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			22.53100	24.432	14.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,769.80230	1,694.658	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			41.80230	45.758	14.21	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			278.42720	262.988	20.07	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,570.42720	1,634.088	20.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,169.06470	2,091.715	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,830.14660	1,896.074	20.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			207.59660	196.145	21.53	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,079.59660	2,147.245	21.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			670.00100	633.140	15.84	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			462.00100	504.240	15.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,130.53100	2,053.332	14.76	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			823.82030	876.912	17.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			386.06460	364.930	18.43	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,078.06460	1,136.030	18.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,269.74590	1,204.051	13.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			101.74590	115.151	13.76	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			238.14660	224.974	20.83	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			114.00940	128.855	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			930.64600	877.615	14.32	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			222.64600	248.715	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,310.26710	1,243.429	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			92.26710	104.529	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			471.82030	445.812	17.46	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			94.11090	106.596	13.71	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,293.97900	1,227.593	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			95.97900	108.693	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,751.13990	1,676.139	14.18	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			43.13990	47.239	14.18	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,222.00940	1,157.755	13.83	0.00	0	500
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			139.70850	125.721	28.39	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,201.20850	4,266.921	28.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,423.36400	1,350.444	13.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			84.86400	91.644	13.53	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			449.43950	426.066	18.01	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			58.80080	63.492	13.87	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			980.93950	1,037.266	18.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			306.16820	290.228	19.98	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,567.66820	1,631.428	19.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,972.65390	1,895.651	14.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			34.15390	36.851	14.36	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,647.30080	1,572.292	13.87	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			450.22040	429.231	18.70	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,206.32040	1,266.331	18.70	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			165.71600	151.424	28.14	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,341.81600	4,408.524	28.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,043.10920	1,965.529	14.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			39.20920	42.629	14.17	0.00	0	300



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,719.68900	1,644.691	13.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			65.78900	71.791	13.76	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,787.00950	1,710.660	13.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			72.00950	78.060	13.64	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			449.89930	431.229	19.33	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,434.89930	1,498.629	19.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			164.13990	156.990	28.24	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,749.13990	4,824.390	28.24	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,108.60670	2,029.528	13.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			43.60670	46.928	13.98	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			955.64630	913.162	15.07	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			402.34630	442.762	15.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,754.97690	3,672.050	16.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.07690	5.250	16.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,705.31840	3,622.404	16.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.41840	5.604	16.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,655.68160	3,572.780	16.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,412.31160	2,485.196	21.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			0.00000	255.890	27.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			0.00000	3,939.090	27.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			575.31110	551.590	18.23	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,115.41110	1,174.790	18.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,862.84750	1,931.206	20.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			0.00000	318.762	21.60	5,755,889.05	18,057	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			0.00000	2,341.962	21.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			0.00000	657.230	17.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			0.00000	890.430	17.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			312.21160	301.996	21.97	0.00	0	43,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			871.41880	925.366	17.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			640.89860	613.449	17.59	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			940.99860	996.649	17.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,290.64020	1,229.616	13.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			190.74020	212.816	13.79	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			392.74750	378.006	20.51	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			257.43390	284.364	14.18	9,182,391.47	32,291	43,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			703.73010	672.783	17.07	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			803.83010	855.983	17.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,605.54030	1,529.551	13.32	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			105.64030	112.751	13.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			671.31880	642.166	17.33	1,079,481.21	1,681	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			138.39700	156.070	13.43	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,325.83610	1,263.630	13.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			175.93610	196.830	13.70	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,007.37570	1,928.034	13.75	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			57.47570	61.234	13.75	3,796.51	62	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,157.33390	1,101.164	14.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.78160	5.980	16.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,961.57680	1,882.527	13.70	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			61.67680	65.727	13.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,781.08620	1,703.400	13.51	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			81.18620	86.600	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,428.29700	1,362.870	13.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			446.86060	430.898	19.95	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,674.76060	1,742.598	19.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			161.62730	158.091	28.10	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,109.52730	5,189.791	28.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,168.79660	2,088.633	13.81	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			46.69660	50.333	13.81	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,857.26350	1,780.120	13.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			75.16350	81.821	13.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,848.28630	1,771.251	13.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			76.18630	82.951	13.52	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			372.53850	362.742	22.42	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,731.83850	2,808.842	22.42	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,584.23700	1,513.501	13.04	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			143.53700	159.601	13.04	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,071.57950	1,040.082	15.20	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			498.27950	555.082	15.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			391.52510	389.740	23.25	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,031.52510	3,118.240	23.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,338.06940	1,289.419	13.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			268.06940	307.919	13.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,332.00030	1,283.641	13.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			272.00030	312.141	13.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,325.96640	1,277.889	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			275.96640	316.388	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,493.19310	1,437.352	13.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			183.19310	215.852	13.15	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,010.51040	981.871	17.43	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,011.81040	1,072.871	17.43	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,007.70050	978.674	17.45	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,019.00050	1,079.674	17.45	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			1,004.37620	975.487	17.47	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,025.67620	1,086.487	17.47	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,013.01290	983.959	17.47	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,026.11290	1,086.759	17.47	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,019.16120	990.361	17.43	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,012.26120	1,073.161	17.43	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,016.34850	987.152	17.45	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,019.44850	1,079.952	17.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,206.15880	1,179.116	17.33	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,026.15880	1,090.516	17.33	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,212.20560	1,184.987	17.28	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,012.20560	1,076.387	17.28	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	15/09/2016	Foreign Exchange Option	13.30	Call			1,209.17710	1,182.043	17.30	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,019.17710	1,083.443	17.30	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,214.47610	1,187.421	17.32	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,026.27610	1,090.621	17.32	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,220.52810	1,193.291	17.27	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,012.32810	1,076.491	17.27	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,217.49710	1,190.344	17.30	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,019.29710	1,083.544	17.30	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,633.60720	1,595.526	15.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			598.70720	653.626	15.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,629.27310	1,591.438	15.31	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			604.37310	659.538	15.31	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,624.95550	1,587.365	15.34	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			610.05550	665.466	15.34	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,392.55760	1,363.158	17.06	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,017.45760	1,081.058	17.06	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,398.90450	1,369.285	17.00	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,003.80450	1,067.184	17.00	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,395.72270	1,366.214	17.03	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,010.62270	1,074.114	17.03	0.00	0	0
<b>Total \$ / R Option</b>											<b>16,960,513.73</b>	<b>57,091</b>	<b>1,923,683</b>
<b>Total \$ / R</b>											<b>11,294,991,498.23</b>	<b>970,499</b>	<b>3,459,079</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			12.25780		12.32580			625,147.80	51	1,626
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.42820		12.50300			472,271.60	38	926
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.62890		12.70800			126,289.00	10	115
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.81680		12.89990			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.02150		13.11000			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,223,708.40</b>	<b>99</b>	<b>2,667</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			1.40740	1.246	26.31	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			121,581.51790	114,781.348	26.22	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1.51790	1.348	26.22	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			104,585.39920	97,785.215	24.66	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			5.39920	5.215	24.66	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			123,581.20670	116,781.151	26.41	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			1.20670	1.151	26.41	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			122,581.40740	115,781.246	26.31	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			122,332.84890	115,249.163	13.96	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			3,032.84890	3,429.163	13.96	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			124,158.46110	117,048.361	13.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,858.46110	3,228.361	13.94	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			123,244.62290	116,147.574	13.95	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,944.62290	3,327.574	13.95	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			113,711.00160	107,568.335	13.97	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			13,911.00160	15,678.335	13.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			115,228.78230	109,032.982	13.94	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			13,428.78230	15,142.982	13.94	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			114,468.55570	108,299.238	13.95	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			13,668.55570	15,409.238	13.95	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			125,618.90820	119,636.397	13.89	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			20,628.90820	22,956.397	13.89	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			124,938.92160	118,980.685	13.91	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			20,948.92160	23,300.685	13.91	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			126,302.21820	120,295.493	13.87	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			20,312.21820	22,615.493	13.87	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			42,368.17740	47,440.032	14.72	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			113,865.20220	110,146.128	14.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			42,865.20220	47,996.128	14.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			113,365.49960	109,705.061	14.78	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			43,365.49960	48,555.061	14.78	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			114,368.17740	110,590.032	14.72	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>										<b>1,223,708.40</b>	<b>99</b>	<b>3,087</b>
£ / R	On 16/03/2015	Foreign Exchange Future			18.31670		18.43720			38,721,503.80	2,114	19,598
£ / R	On 12/06/2015	Foreign Exchange Future			18.56060		18.69160			426,893.80	23	24,031
£ / R	On 14/09/2015	Foreign Exchange Future			18.85190		18.98960			6,673,572.60	354	1,236
£ / R	On 11/12/2015	Foreign Exchange Future			19.13120		19.27570			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.44030		19.59410			0.00	0	0
<b>Total £ / R Future</b>										<b>45,821,970.20</b>	<b>2,491</b>	<b>44,865</b>
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			3.22830	2.633	22.32	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put			816.02830	935.933	22.32	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,717.24560	1,596.765	26.50	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			0.04560	0.065	26.50	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			1,437.32370	1,316.930	24.43	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			0.12370	0.231	24.43	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			938.13940	819.162	20.68	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			0.93940	2.462	20.68	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			110.59280	70.807	15.50	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			103.39280	184.107	15.50	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			8.99100	6.971	20.37	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			571.79100	690.271	20.37	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			2.76430	2.183	22.51	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			855.56430	975.483	22.51	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			2.66010	2.083	22.56	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			865.46010	985.383	22.56	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call			187.80910	114.131	14.48	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put			60.60910	107.431	14.48	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	19.31	Call			2.56040	1.987	22.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			875.36040	995.287	22.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			0.67610	0.424	24.18	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,203.47610	1,323.724	24.18	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			489.01720	436.616	15.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			657.41720	736.016	15.32	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,739.03150	1,620.112	13.77	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			47.43150	59.512	13.77	0.00	0	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			207.52540	176.615	17.15	0.00	0	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,515.92540	1,616.015	17.15	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			496.42440	443.492	15.29	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			644.82440	722.892	15.29	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			492.70550	440.039	15.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			651.10550	729.439	15.30	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			785.15050	860.808	15.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			791.05540	867.107	15.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			826.58030	765.325	15.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			796.98030	873.425	15.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,009.74510	7,872.065	22.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.14510	0.165	22.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			834.75050	772.708	15.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			830.65540	769.007	15.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,360.42150	1,285.917	14.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			594.72150	664.717	14.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,370.68480	1,295.671	14.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			584.98480	654.471	14.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,365.54610	1,290.784	14.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			589.84610	659.584	14.49	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			974.34020	1,066.272	15.30	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,364.46860	1,302.855	15.31	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			980.36860	1,072.555	15.31	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,372.41970	1,310.296	15.28	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			968.31970	1,059.996	15.28	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,368.44020	1,306.572	15.30	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>96,162</b>
<b>Total £ / R</b>											<b>45,821,970.20</b>	<b>2,491</b>	<b>141,027</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10118		0.10157			0.00	0	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10270		0.10315			41,080.00	400	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10452		0.10502			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10630		0.10683			0.00	0	0
<b>Total ¥ / R Future</b>											<b>41,080.00</b>	<b>400</b>	<b>14,558</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.31800	0.236	28.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			843.11800	882.236	28.47	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	0.09	Call			1,157.20830	1,118.004	29.05	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			0.00830	0.004	29.05	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			182.84800	145.596	17.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			25.64800	27.597	17.06	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,329.13120	1,286.985	16.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			13.83120	16.985	16.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			523.45170	500.229	17.19	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			208.15170	230.229	17.19	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			162.45330	157.297	20.04	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			847.15330	887.297	20.04	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,537.64980	1,492.888	15.21	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			35.74980	40.488	15.21	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			752.21250	724.712	15.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			250.31250	272.312	15.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			342.67620	332.374	18.49	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			840.77620	879.974	18.49	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,740.94800	1,693.135	15.21	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			57.84800	63.434	15.21	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			964.90320	934.285	15.85	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			281.80320	304.585	15.85	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			526.10070	511.839	18.24	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			843.00070	882.139	18.24	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>41,080.00</b>	<b>400</b>	<b>14,558</b>
€ / R	On	16/03/2015	Foreign Exchange Future			13.03700		13.03510			782,220,000.00	60,000	38,361
€ / R	On	01/06/2015	Foreign Exchange Future			13.20590		13.21160			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.23130		13.23730			801,763,854.80	60,596	140,872
€ / R	On	14/09/2015	Foreign Exchange Future			13.46620		13.47810			0.00	0	25,005
€ / R	On	11/12/2015	Foreign Exchange Future			13.69620		13.71320			917,645.40	67	2,050
€ / R	On	14/03/2016	Foreign Exchange Future			13.95680		13.98050			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.49030		14.51630			0.00	0	0
<b>Total € / R Future</b>											<b>1,584,901,500.20</b>	<b>120,663</b>	<b>206,288</b>
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.01010	0.015	41.27	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			217.45430	215.323	17.31	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			32.35430	28.323	17.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			965.32240	963.464	25.75	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.02290	0.030	37.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,904.92290	1,903.030	37.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			587.27250	588.359	20.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			2.17250	1.359	20.12	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			765.85450	764.012	23.08	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.01970	0.027	37.77	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,964.91970	1,963.027	37.77	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	13.00	Call			110.94530	108.107	16.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			75.84530	71.107	16.26	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			0.42240	0.464	25.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,215.08200	1,213.209	29.09	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.01070	0.015	40.93	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,244.91070	2,243.015	40.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			10.58040	10.162	19.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			375.48040	373.162	19.05	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			0.95450	1.012	23.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,924.92180	1,923.029	37.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.00910	0.013	41.83	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,324.90910	2,323.013	41.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			0.39220	0.432	26.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			985.29220	983.432	26.02	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			0.18200	0.209	29.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,214.91140	2,213.016	40.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.00710	0.011	43.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,464.90710	2,463.011	43.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.02230	0.030	37.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,914.92230	1,913.030	37.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.02180	0.029	37.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,274.91010	2,273.015	41.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.00990	0.014	41.38	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,284.90990	2,283.014	41.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.01750	0.024	38.33	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			2,014.91750	2,013.024	38.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.01140	0.016	40.59	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			112.70830	109.714	17.95	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,191.10830	1,193.814	17.95	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			111.60620	108.612	17.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,200.00620	1,202.712	17.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			110.51720	107.526	18.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,208.91720	1,211.626	18.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			100.31360	97.349	18.34	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,298.71360	1,301.449	18.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			57.37340	54.234	21.02	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,170.07340	2,172.934	21.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,042.26180	1,034.999	13.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			54.96180	53.699	13.40	0.00	0	22,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			720.16800	714.782	13.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			132.86800	133.482	13.51	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			302.34370	299.513	15.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			545.04370	548.213	15.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			328.53530	325.745	15.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			491.23530	494.445	15.17	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			54.96380	51.846	21.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,227.66380	2,230.546	21.20	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	14.20	Call			148.18300	145.005	17.57	0.00	0	22,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,110.88300	1,113.705	17.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			55.75120	52.626	21.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,208.45120	2,211.326	21.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			55.35550	52.234	21.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,218.05550	2,220.934	21.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			222.21830	219.242	16.28	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			764.91830	767.942	16.28	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			846.01320	836.499	13.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			267.91320	270.299	13.42	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			246.82200	240.370	18.57	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,668.72200	1,674.170	18.57	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			207.10440	200.844	19.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,969.00440	1,974.644	19.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			206.07900	199.823	19.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,977.97900	1,983.623	19.41	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			205.05830	198.810	19.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,986.95830	1,992.610	19.43	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			0.00000	19.492	14.08	1,208.51	62	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,003.44410	989.038	13.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			340.24410	342.838	13.26	102,851.52	300	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			843.38010	853.359	15.68	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			249.59340	246.759	21.94	37,013.90	150	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,036.39340	3,050.559	21.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			411.82970	407.939	18.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,688.62970	1,701.739	18.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			0.00000	2,765.692	14.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			410.27170	406.392	18.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,697.07170	1,710.192	18.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			408.72340	404.860	18.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,705.52340	1,718.660	18.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			656.58010	649.559	15.68	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			852.53210	845.900	15.59	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			882.03210	899.100	15.59	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			859.00000	852.525	15.54	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			868.50000	885.725	15.54	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			855.87960	849.200	15.56	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			875.37960	892.400	15.56	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,487.92530	1,508.400	17.39	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,049.78060	1,044.185	17.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,473.48060	1,493.885	17.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,047.00060	1,041.440	17.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,480.70060	1,501.140	17.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,044.22530	1,038.700	17.39	0.00	0	0
<b>Total € / R Option</b>											<b>141,073.93</b>	<b>512</b>	<b>353,471</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>											<b>1,585,042,574.13</b>	<b>121,175</b>	<b>559,759</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.44380		9.33470			9,538,238.00	1,010	8,147
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.52630		9.41780			209,578.60	22	11,338
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.63250		9.52570			0.00	0	817
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.73640		9.63180			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.85420		9.75380			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>9,747,816.60</b>	<b>1,032</b>	<b>20,302</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			8.40970	2.440	23.97	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			52.13550	95.606	18.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			117.43550	51.806	18.19	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			7.58010	12.077	21.36	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			372.88010	268.277	21.36	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			865.91350	756.711	28.87	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			1.51100	1.780	25.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			656.81100	547.980	25.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			1.44180	1.671	25.94	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			666.74180	557.871	25.94	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			343.10970	446.240	23.97	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			1.37630	1.570	26.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			676.67630	567.770	26.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			0.61350	0.511	28.87	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			92.42190	113.508	18.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			924.62190	837.208	18.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,048.48470	1,153.091	17.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			30.68470	26.791	17.50	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			827.82400	922.719	16.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			60.02400	46.419	16.62	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			283.61600	336.116	16.95	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			365.81600	309.815	16.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			558.53880	639.056	16.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			140.73880	112.756	16.54	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			93.83950	115.210	18.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			916.03950	828.910	18.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			228.19890	272.311	17.21	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			460.39890	396.011	17.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			91.02690	111.830	18.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			933.22690	845.530	18.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			461.95590	534.488	16.62	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			194.15590	158.188	16.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			999.27930	919.113	16.78	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			173.26020	199.648	16.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,007.56020	927.148	16.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			176.71750	203.599	16.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			991.01750	911.099	16.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			174.97930	201.613	16.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,393.35020	2,497.599	17.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			11.55020	11.199	17.19	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,343.79030	2,447.974	16.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.99030	11.574	16.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,294.24770	2,398.362	16.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			12.44770	11.962	16.68	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			678.01320	736.340	13.97	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			424.21320	382.140	13.97	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			673.41870	731.426	13.99	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			429.61870	387.226	13.99	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			682.64050	741.289	13.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			418.84050	377.088	13.94	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,809</b>
<b>Total AU\$ / R</b>											<b>9,747,816.60</b>	<b>1,032</b>	<b>27,111</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.67350		9.65920			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.79600		9.78570			0.00	0	1,631
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.94420		9.93590			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			451.49110	438.315	21.01	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			0.81900	2.131	20.75	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			431.61900	418.631	20.75	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			0.75210	1.967	20.88	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			441.55210	428.467	20.88	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			0.69110	1.815	21.01	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			210.35640	215.048	15.65	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			434.65640	429.048	15.65	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			216.77050	221.585	15.60	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			421.07050	415.585	15.60	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			213.54080	218.295	15.62	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			427.84080	422.295	15.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			260.10580	260.859	13.85	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			546.85810	555.975	13.81	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			250.95810	251.775	13.81	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			541.40930	550.494	13.83	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			255.50930	256.295	13.83	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			536.00580	545.059	13.85	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CHF / R	On	16/03/2015	Foreign Exchange Future			12.24540		12.23270			0.00	0	3,141
CHF / R	On	12/06/2015	Foreign Exchange Future			12.45620		12.45120			0.00	0	6,542

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/09/2015	Foreign Exchange Future			12.71100		12.71080			0.00	0	0
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>9,683</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			1.52730	1.654	25.63	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			758.82730	746.254	25.63	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.46660	1.574	25.74	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			768.76660	756.174	25.74	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			1.40890	1.498	25.85	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			778.70890	766.098	25.85	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			732.52040	736.519	14.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			121.32040	120.320	14.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			724.93580	728.995	14.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			123.73580	122.795	14.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			717.91740	721.920	14.17	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			126.71740	125.720	14.17	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			548.00360	546.128	16.11	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			627.20360	625.128	16.11	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			544.54600	542.616	16.14	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			633.74600	631.616	16.14	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			541.11150	539.131	16.17	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			640.31150	638.131	16.17	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>9,683</b>
CNH / R	On	16/03/2015	Foreign Exchange Future			1.95400		1.96250			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.96030		1.96960			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.97350		1.98330			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,725.09760	1,640.082	25.87	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			0.09760	0.082	25.87	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			1,625.14740	1,540.130	25.26	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			0.14740	0.130	25.26	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			1,525.22350	1,440.208	24.65	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			0.22350	0.208	24.65	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,444.96600	1,361.284	14.94	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			148.96600	158.284	14.94	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,364.39460	1,282.105	14.90	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			168.39460	179.105	14.90	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,286.88010	1,206.481	14.91	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			190.88010	203.481	14.91	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,020.41080	1,075.266	15.54	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			832.77580	786.212	15.36	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			899.77580	951.212	15.36	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			792.19840	747.363	15.45	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	14/09/2015	Foreign Exchange Option	2.00	Put			959.19840	1,012.363	15.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			753.41080	710.266	15.54	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	16/03/2015	Foreign Exchange Future			1.75180		1.75020			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.78230		1.78120			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.81800		1.81760			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			800.03440	811.879	16.33	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			388.03440	388.879	16.33	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			743.79540	755.624	16.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			431.79540	432.624	16.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			690.38920	702.179	16.47	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			478.38920	479.179	16.47	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,090.41250	1,103.833	15.31	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			514.41250	523.833	15.31	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,206.96840	1,219.627	15.16	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			430.96840	439.627	15.16	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,147.59460	1,160.646	15.24	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			471.59460	480.646	15.24	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.13360		0.13430			0.00	0	8
KES / R	On	12/06/2015	Foreign Exchange Future			0.13320		0.13460			0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.13270		0.13340			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13210		0.13610			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06130		0.06180			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05550		0.05590			0.00	0	25,000
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05270		0.05300			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05120		0.05170			0.00	0	92,501
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>123,007</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>123,007</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.06360		1.05750			0.00	0	317
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.06460		1.05870			0.00	0	301
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.06630		1.06060			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
QUANTO €	On 11/12/2015	Foreign Exchange Future				1.06860		1.06300			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>618</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>618</b>
RAIN	On 16/03/2015	Foreign Exchange Future				21,216.80000		21,281.46000			0.00	0	0
RAIN	On 12/06/2015	Foreign Exchange Future				21,458.14000		21,534.30000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 16/03/2015	Foreign Exchange Future				4.72150		4.70320			0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Future				4.68430		4.66390			0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Future				4.65680		4.63180			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Call				0.68940	0.563	23.83	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Put				287.48940	269.063	23.83	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Call				0.60550	0.474	24.01	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Put				297.40550	278.974	24.01	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Call				0.53250	0.399	24.19	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Put				307.33250	288.899	24.19	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Call				37.19080	37.748	14.55	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Put				363.29080	343.448	14.55	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Call				35.70910	36.214	14.59	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Put				371.80910	351.914	14.59	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Call				34.28320	34.739	14.63	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Put				380.38320	360.439	14.63	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Call				182.96540	190.117	12.56	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Put				161.16540	143.316	12.56	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Call				193.74140	201.537	12.61	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Put				151.94140	134.737	12.61	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Call				188.30710	195.779	12.59	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Put				156.50710	138.979	12.59	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On 16/03/2015	Foreign Exchange Future				1.69820		1.70350			0.00	0	12
ZMW / R	On 12/06/2015	Foreign Exchange Future				1.64640		1.65630			0.00	0	0
ZMW / R	On 14/09/2015	Foreign Exchange Future				1.58610		1.60010			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>12</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								12 919 767 059.90	1,038,093	1,961,183
Total Options								17 101 587.66	57,603	2,380,545
Grand Total:								12,936,868,647.56	1,095,696	4,341,728