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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/12/2014 Foreign Exchange Future			11.55910		11.56580			0.00	0	0
\$ / R On 05/01/2015 Foreign Exchange Future			11.56980		11.58370			0.00	0	0
\$ / R On 12/01/2015 Foreign Exchange Future			11.58740		11.60010			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.62650		11.63560			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.63050		11.63950			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.68210		11.69110			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.68410		11.69310			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.68610		11.69520			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.71230		11.72160			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.72030		11.72970			145,284,838.80	12,396	1,188,069
\$ / R On 27/03/2015 Foreign Exchange Future			11.74250		11.75210			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.75270		11.76220			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.80740		11.81680			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.86630		11.87550			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.89260		11.90190			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.89870		11.90790			6,544,285.00	550	90,891
\$ / R On 26/06/2015 Foreign Exchange Future			11.92720		11.93640			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.99500		12.00510			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.05470		12.06540			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.08340		12.09450			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.09170		12.10280			0.00	0	26,864

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.12070		12.13230			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.18440		12.19660			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.24390		12.25670			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.27160		12.28450			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.27800		12.29100			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.29920		12.31240			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.47190		12.48600			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.47830		12.49240			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.66390		12.67880			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.67240		12.68740			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.87290		12.88880			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.88140		12.89740			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.06490		13.08170			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.07550		13.09240			0.00	0	0
Total \$ / R Future											151,829,123.80	12,946	1,362,143
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Call			31.91170	8.679	15.70	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Put			116.11170	99.579	15.70	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Call			25.60990	5.693	16.60	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Put			139.80990	126.593	16.60	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,265.80000	3,259.100	20.84	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.84	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			369.35230	359.313	23.32	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			3.55230	0.213	23.32	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Call			181.45520	161.904	17.25	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Put			15.65520	2.804	17.25	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			240.30980	219.299	12.82	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			56.60980	49.499	12.82	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			125.11110	105.092	12.18	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			121.41110	115.292	12.18	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Call			63.83280	48.871	13.27	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Put			240.13280	239.071	13.27	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			552.09710	537.090	14.79	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			8.39710	7.290	14.79	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			335.31920	316.827	13.48	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			31.61920	27.027	13.48	0.00	0	2,000
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			111.49350	97.774	13.22	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			211.39350	210.374	13.22	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			118.08080	104.163	13.10	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			197.98080	196.763	13.10	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			114.74110	100.921	13.16	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			204.64110	203.521	13.16	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.82620	0.846	23.36	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,635.22620	2,644.346	23.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			519.34740	504.622	11.74	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			33.74740	28.122	11.74	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			478.40550	463.311	11.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			42.80550	36.811	11.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			300.59590	285.868	12.58	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			114.99590	109.368	12.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,335.61170	3,326.505	26.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.01170	0.005	26.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			844.95470	833.050	12.87	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			9.35470	6.550	12.87	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			216.97530	205.956	13.24	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			197.47530	195.456	13.24	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			207.63000	196.993	13.29	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			208.13000	206.493	13.29	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			604.08410	590.750	12.22	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			62.98410	58.650	12.22	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			318.41840	307.005	13.47	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			227.31840	224.905	13.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			7.68920	4.701	22.41	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,816.58920	2,822.602	22.41	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			910.24510	899.481	12.43	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			19.14510	17.381	12.43	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			607.29740	593.960	12.25	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			64.19740	59.860	12.25	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,393.16420	3,384.126	21.88	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.06420	0.026	21.88	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			558.19760	544.732	12.47	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			82.99760	78.632	12.47	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			288.47850	277.692	14.15	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			346.87850	345.392	14.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,635.43800	1,624.584	14.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			5.73800	4.284	14.45	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,417.90540	1,406.236	13.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			8.20540	5.936	13.26	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,240.86980	1,228.211	12.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,270.46040	7,279.788	28.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,729.80620	3,720.373	23.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.10620	0.073	23.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,730.73750	2,721.122	19.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.03750	0.822	19.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,396.47780	1,400.290	19.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,232.04230	2,222.237	17.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.34230	1.937	17.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			30.61600	27.873	23.75	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,500.91600	2,507.573	23.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.16040	0.088	28.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			996.60510	999.460	17.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			94.71140	89.035	18.52	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,185.01140	1,188.735	18.52	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			79.97270	74.196	19.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,350.27270	1,353.896	19.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			76.17780	70.590	19.39	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			499.51430	499.182	15.04	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			130.26380	123.212	17.14	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			900.56380	902.912	17.14	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			119.91020	113.230	17.49	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			970.21020	972.930	17.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			116.30510	109.760	17.62	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			395.07910	394.002	14.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			255.44270	245.256	14.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			435.74270	434.956	14.66	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			231.97450	222.189	15.00	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			492.27450	491.889	15.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			229.21430	219.482	15.04	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			254.11320	250.638	13.56	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			323.31920	311.286	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			313.61920	310.986	13.87	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			292.11410	281.409	14.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			362.41410	361.109	14.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			274.77910	264.302	14.41	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			219.62900	216.133	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			404.08940	391.194	13.40	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			224.38940	220.894	13.40	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			378.72280	365.841	13.53	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			249.02280	245.541	13.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			373.81320	360.938	13.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			166.90110	163.500	13.06	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			453.26640	440.417	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			183.56640	180.117	13.17	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			430.84680	417.964	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			201.14680	197.664	13.27	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			409.32900	396.433	13.37	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			106.32980	103.328	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			552.12230	539.576	12.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			122.42230	119.276	12.75	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			488.61280	475.843	13.01	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			158.91280	155.543	13.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			476.60110	463.800	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			52.84750	48.495	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			764.11930	750.354	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			54.41930	50.054	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			607.05250	594.750	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			97.35250	94.450	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			586.02980	573.628	12.62	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			37.79850	33.709	12.15	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			789.50930	775.789	12.19	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	10.99	Put			49.80930	45.489	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			781.01150	767.273	12.19	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			51.31150	46.973	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			772.54750	758.795	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			23.01590	19.556	12.10	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			966.09170	953.041	12.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			26.39170	22.741	12.11	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			956.99550	943.900	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			27.29550	23.600	12.12	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			867.49850	854.009	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			11.16980	7.910	12.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,231.06820	1,218.342	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			11.36820	8.042	12.23	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,049.00500	1,036.395	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			19.30500	16.095	12.08	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,002.71590	989.856	12.10	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			33.99980	30.560	26.63	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,131.89980	3,138.060	26.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			689.90520	676.919	12.41	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			87.80520	84.419	12.41	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			407.24390	395.171	13.66	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			66.32100	63.055	12.41	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			265.14390	262.671	13.66	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			320.55830	309.587	14.28	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			378.45830	377.087	14.28	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			985.74250	973.503	12.41	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			33.64250	31.003	12.41	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			778.42100	765.555	12.41	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			210.23270	201.765	15.93	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			688.03270	689.065	15.93	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			666.99890	654.253	12.54	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			104.79890	101.553	12.54	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			336.83700	327.288	14.87	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			520.03700	519.888	14.87	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			61.10710	58.406	27.51	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,394.30710	3,401.006	27.51	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,065.01020	1,054.225	12.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			48.21020	46.825	12.58	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			774.58230	763.195	12.50	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			107.78230	105.795	12.50	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			341.37290	333.008	15.48	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			675.87290	676.708	15.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			83.54370	81.814	28.09	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,688.04370	3,695.514	28.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,016.00940	1,006.423	12.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			59.42880	59.236	12.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			80.50940	80.123	12.60	0.00	0	3,655

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			847.92100	837.982	12.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			122.42100	121.682	12.54	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			438.93850	429.333	14.40	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			463.43850	463.033	14.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,134.92880	1,125.536	12.64	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			447.25610	437.943	14.55	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			505.35610	505.343	14.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,006.03930	997.107	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			98.13930	98.407	12.63	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			942.35140	933.284	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			114.45140	114.584	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			777.51850	768.003	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			55.80920	56.386	12.67	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,216.23810	1,207.601	12.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			58.33810	58.901	12.67	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,172.95660	1,164.277	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			65.05660	65.577	12.66	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,503.97950	1,508.254	18.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			166.35190	162.088	19.44	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,718.45190	1,723.388	19.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			292.65550	285.641	16.58	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			944.75550	946.941	16.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,233.70920	1,225.086	12.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,001.05420	1,003.485	16.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			219.65740	214.079	18.03	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,311.75740	1,315.379	18.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			520.40190	510.861	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			402.50190	402.161	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			191.87950	186.954	18.72	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			408.27510	407.939	14.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			511.98540	502.455	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			414.08540	413.755	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			687.80060	678.237	13.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			229.90060	229.537	13.02	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			278.95420	272.185	16.81	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			252.23790	251.865	13.16	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			608.05640	598.476	13.46	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			300.15640	299.776	13.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			926.72700	917.624	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			118.82700	118.924	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			516.17510	506.639	14.05	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			169.61850	169.303	12.58	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			716.57150	707.021	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			208.67150	208.320	12.87	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,022.25100	1,013.349	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			94.35100	94.649	12.63	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			660.13790	650.565	13.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			922.91230	913.121	12.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			136.51230	135.921	12.59	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			341.63630	334.494	16.17	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			865.23630	867.294	16.17	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			91.01880	86.226	27.46	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,034.61880	4,039.026	27.46	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,205.08150	1,197.755	12.66	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			68.68150	70.555	12.66	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			105.81790	104.480	27.21	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,250.71790	4,259.480	27.21	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,281.18820	1,272.072	12.45	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			76.08820	77.072	12.45	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,003.04520	993.895	12.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			147.94520	148.895	12.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			351.79600	345.742	16.80	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,056.69600	1,060.742	16.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			353.60700	348.497	17.40	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,258.20700	1,263.796	17.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			110.45750	108.903	26.82	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,545.05750	4,554.203	26.82	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,348.68330	1,338.614	12.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			83.28330	83.914	12.40	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,070.83350	1,061.229	12.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			155.43350	156.529	12.57	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			582.07740	574.836	14.96	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			647.57740	651.436	14.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			488.67320	482.486	15.94	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			885.87320	890.786	15.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			368.18100	363.328	17.54	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,325.38100	1,331.628	17.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			217.81680	214.816	20.78	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,415.01680	2,423.116	20.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			869.03760	859.955	12.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			276.23760	278.255	12.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			852.99250	843.994	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			290.19250	292.294	12.99	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			201.84730	199.077	21.65	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,679.04730	2,687.377	21.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,011.91390	1,002.192	12.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			199.11390	200.492	12.64	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			880.67790	871.536	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			267.87790	269.835	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			243.84760	240.501	20.01	8,417,538.50	35,000	100,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,141.04760	2,148.801	20.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,567.10350	1,556.067	12.57	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			64.30350	64.367	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,239.86050	1,229.427	12.31	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	Put			117.06050	117.727	12.31	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			647.03090	639.375	14.45	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			544.23090	547.675	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,224.29630	1,213.901	12.34	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			121.49630	122.201	12.34	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,603.25960	1,592.178	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			60.45960	60.478	12.61	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			874.46320	865.352	12.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			271.66320	273.652	12.87	5,473,036.00	20,000	15,000
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,422.19460	1,410.821	12.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			89.89460	90.121	12.33	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,142.58020	1,133.440	12.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			160.28020	162.740	12.48	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			970.87750	960.525	12.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			238.57750	239.825	12.74	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			356.44400	352.627	18.05	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,494.14400	1,501.927	18.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			262.41860	259.805	19.91	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,130.11860	2,139.105	19.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			123.20630	122.998	26.71	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,790.90630	4,802.298	26.71	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,209.51550	1,204.335	12.50	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			162.91550	169.935	12.50	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			358.91200	357.913	18.63	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,722.31200	1,733.513	18.63	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			137.82570	141.039	26.54	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,921.22570	4,936.639	26.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,490.23110	1,485.893	12.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			93.63110	101.493	12.54	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			135.18200	141.669	26.62	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,328.48200	5,347.769	26.62	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,553.14470	1,554.896	12.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			96.44470	110.996	12.70	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,270.32670	1,269.363	12.50	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			163.62670	175.463	12.50	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			360.34530	362.316	19.20	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,953.64530	1,968.416	19.20	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			700.36370	695.303	15.16	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			755.86370	763.703	15.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,155.92710	3,147.634	15.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			14.92710	19.634	15.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,106.30890	3,098.444	15.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			15.30890	20.444	15.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,056.70130	3,049.287	15.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,316.59300	1,329.226	17.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			487.78850	488.060	17.47	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,396.78850	1,410.060	17.47	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	11/12/2015	Foreign Exchange Option	11.40	Put			244.31340	255.612	12.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,007.21340	1,001.380	13.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			326.21340	333.380	13.01	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			322.48630	327.538	20.35	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,401.48630	2,419.538	20.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			507.59300	507.226	17.20	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			120.66660	137.040	12.55	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,420.04960	1,422.939	12.49	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			129.04960	144.939	12.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			445.18370	446.886	18.10	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,594.18370	1,608.886	18.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,135.31340	1,133.612	12.79	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			15.70130	21.287	15.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,269.91270	1,271.026	12.58	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			178.91270	193.026	12.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			528.73360	527.702	16.94	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,237.73360	1,249.702	16.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,461.66660	1,465.040	12.55	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,326.68070	1,330.208	12.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			164.28070	181.008	12.53	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			359.46600	364.554	19.76	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,197.06600	2,215.354	19.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			130.73460	139.568	26.51	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,688.33460	5,710.368	26.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,610.67990	1,616.846	12.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			98.27990	117.646	12.76	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,333.89610	1,337.491	12.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			161.49610	178.291	12.52	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			830.75880	825.136	15.53	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			874.75880	883.236	15.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,005.42100	1,000.434	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			563.02100	572.134	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,001.36420	996.398	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			568.96420	578.098	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,009.50390	1,004.496	14.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			557.10390	566.196	14.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			778.82340	776.223	17.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,410.02340	1,422.323	17.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			783.70540	780.998	17.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,394.90540	1,407.098	17.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			781.27940	778.623	17.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,402.47940	1,414.723	17.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			788.26070	785.553	17.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,400.86070	1,413.153	17.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			785.83350	783.139	17.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,408.43350	1,420.739	17.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			790.70050	787.936	17.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,393.30050	1,405.536	17.01	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			951.90850	948.023	16.75	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,363.10850	1,375.123	16.75	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			949.19480	945.360	16.77	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,370.39480	1,382.460	16.77	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			954.63510	950.706	16.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,355.83510	1,367.806	16.73	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			958.99600	954.998	16.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,361.59600	1,373.598	16.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			956.26850	952.321	16.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,368.86850	1,380.921	16.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			961.72960	957.688	16.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,354.32960	1,366.288	16.72	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,308.92570	1,304.513	15.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			887.22570	899.613	15.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,315.97970	1,311.492	15.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			874.27970	886.592	15.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,312.44350	1,307.990	15.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			880.74350	893.090	15.10	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,118.42530	1,114.035	16.50	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,326.02530	1,338.535	16.50	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,115.44580	1,111.104	16.52	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,333.04580	1,345.604	16.52	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,121.41060	1,116.973	16.48	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,319.01060	1,331.473	16.48	0.00	0	0
Total \$ / R Option											13,890,574.50	55,000	1,481,250
Total \$ / R											165,719,698.30	67,946	2,843,393
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.72030		11.72970			82,042.10	7	1,509
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.89870		11.90790			83,290.90	7	89
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.09170		12.10280			0.00	0	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.27800		12.29100			0.00	0	0
Total \$ / R MAXI Future											165,333.00	14	1,613
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			11,581.43700	11,272.317	12.70	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			6,646.69750	6,206.979	12.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			69,804.40620	68,425.697	12.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			6,834.40620	6,395.697	12.23	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			68,995.99110	67,649.991	12.26	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			7,025.99110	6,619.991	12.26	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			56,551.43700	55,302.317	12.70	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			70,616.69750	69,236.979	12.23	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			77,751.84510	76,800.328	12.58	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16,961.84510	16,930.328	12.58	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			77,120.06670	76,168.254	12.60	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	12/06/2015	Foreign Exchange Option	11.31	Put				17,330.06670	17,298.254	12.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				78,466.14410	77,517.061	12.58	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				16,676.14410	16,647.061	12.58	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				77,310.89380	76,457.847	13.50	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				37,030.89380	37,287.846	13.50	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				76,842.48910	75,992.439	13.53	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				37,562.48910	37,822.439	13.53	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				77,782.82900	76,926.786	13.47	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				36,502.82900	36,756.786	13.47	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				44,072.33240	45,015.665	13.64	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				88,733.99260	88,376.543	13.67	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				44,633.99260	45,576.543	13.67	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				88,299.22510	87,940.475	13.70	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				45,199.22510	46,140.475	13.70	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				89,172.33240	88,815.666	13.64	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											165,333.00	14	2,033
£ / R	On 23/01/2015	Foreign Exchange Future			18.13190		18.19390				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.28690		18.34880				5,486,070.00	300	33,391
£ / R	On 12/06/2015	Foreign Exchange Future			18.55170		18.61440				0.00	0	5,582
£ / R	On 14/09/2015	Foreign Exchange Future			18.84260		18.90930				0.00	0	1,620
£ / R	On 11/12/2015	Foreign Exchange Future			19.12940		19.19970				0.00	0	0
Total £ / R Future											5,486,070.00	300	40,593
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				261.14960	225.313	12.44	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				54.13900	43.267	14.35	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				950.23900	1,001.367	14.35	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				53.11750	42.515	14.38	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				959.21750	1,010.615	14.38	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				52.21920	41.778	14.41	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				3.08880	2.373	20.14	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				2,849.18880	2,910.473	20.14	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				1.46080	1.143	22.02	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				3,507.56080	3,569.243	22.02	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				1.43070	1.120	22.08	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				563.99250	603.953	13.32	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				287.24960	313.413	12.44	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				161.53090	135.461	13.04	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				467.63090	503.561	13.04	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				127.89250	105.853	13.32	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				3,527.53070	3,589.220	22.08	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				968.31920	1,019.878	14.41	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				211.48250	195.542	15.58	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,152.68250	1,198.642	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,667.88320	1,607.740	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			39.08320	40.840	13.32	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			154.31100	142.150	16.17	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,445.51100	1,495.250	16.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,409.98010	1,350.928	12.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			61.18010	64.028	12.91	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			271.75780	252.358	15.00	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			922.95780	965.458	15.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			219.27350	202.840	15.51	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,120.47350	1,165.940	15.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			209.58110	193.760	15.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,160.78110	1,206.860	15.59	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			207.69420	191.995	15.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,168.89420	1,215.095	15.61	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			648.77080	615.897	14.76	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			884.37080	914.197	14.76	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			645.35500	612.620	14.78	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			890.95500	920.920	14.78	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			652.21150	619.194	14.74	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			877.81150	907.494	14.74	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			921.21640	1,025.748	15.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,929.71500	7,863.328	20.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.41500	0.728	20.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			877.75150	915.484	14.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			908.45150	1,012.884	14.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			874.12490	911.908	15.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			914.82490	1,019.308	15.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			870.51640	908.348	15.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,420.73720	1,393.479	14.20	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			721.03720	764.079	14.20	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,416.05800	1,388.919	14.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			726.35800	769.519	14.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,425.43480	1,398.057	14.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			715.73480	758.657	14.19	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											5,486,070.00	300	131,197
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09784		0.09845			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09943		0.10004			0.00	0	15,106
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10121		0.10184			0.00	0	0
Total ¥ / R Future											0.00	0	18,932
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			872.71760	815.239	13.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			28.01760	31.139	13.86	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			228.48220	202.381	15.74	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	0.10	Put			383.78220	418.281	15.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			56.28740	47.780	19.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,211.58740	1,263.680	19.38	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,068.53550	1,014.098	14.03	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			64.13550	70.998	14.03	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			422.05370	389.229	15.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			417.65370	446.129	15.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			173.92490	159.628	18.45	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,169.52490	1,216.528	18.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,303.32100	1,253.129	15.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			119.22100	132.529	15.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			665.54050	631.763	16.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			481.44050	511.163	16.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			350.82990	333.877	19.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,166.72990	1,213.277	19.10	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	18,932
€ / R	On	23/02/2015	Foreign Exchange Future			14.32490		14.38170			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.37390		14.43120			4,096,561.50	285	75,558
€ / R	On	01/06/2015	Foreign Exchange Future			14.57610		14.63390			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.60530		14.66310			0.00	0	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.86290		14.92380			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			15.12060		15.18410			0.00	0	0
Total € / R Future											4,096,561.50	285	93,359
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			527.07160	486.669	12.31	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			135.37160	151.769	12.31	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			520.60180	480.360	12.33	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			138.90180	155.460	12.33	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			514.18830	474.106	12.35	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			142.48830	159.206	12.35	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			303.52990	273.624	13.20	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			331.82990	358.724	13.20	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,030.02810	1,072.461	16.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			103.09230	118.649	12.21	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			598.56990	559.877	12.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			773.48770	811.307	15.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			586.07670	547.668	12.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,069.47360	1,018.996	12.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			38.27360	45.096	12.16	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			734.29230	692.549	12.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,004.36030	1,046.413	16.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			215.35420	195.146	15.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			167.36990	185.977	12.55	0.00	0	12,800

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	14.94	Call			217.56260	197.208	15.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			726.36260	763.308	15.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			204.68770	185.207	15.21	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,073.13280	1,116.175	16.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			194.62910	175.846	15.36	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			174.87670	193.768	12.59	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			456.49280	421.087	12.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			275.29280	297.187	12.99	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			155.56030	140.313	16.13	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,195.82750	1,240.433	16.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			151.22810	136.361	16.23	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			734.15420	771.246	15.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			213.17160	193.112	15.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			741.97160	779.212	15.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			144.33280	130.075	16.40	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			149.81670	135.074	16.27	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,038.61670	1,081.174	16.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			813.42910	851.946	15.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			160.04940	144.412	16.03	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			978.84940	1,020.512	16.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			127.02750	114.333	16.87	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			683.89110	647.072	13.15	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			359.99110	380.972	13.15	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			635.89660	599.579	13.34	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			411.99660	433.479	13.34	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			693.91020	656.983	13.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			350.01020	370.883	13.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			688.88290	652.010	13.13	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			354.98290	375.910	13.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			363.10810	337.127	15.66	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,050.00810	1,081.827	15.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			352.43580	326.878	15.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,089.33580	1,121.578	15.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			350.32390	324.879	15.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,097.22390	1,129.579	15.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,349.34110	1,300.700	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			86.24110	95.400	12.33	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			354.53430	328.897	15.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,081.43430	1,113.597	15.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			952.20440	984.884	15.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			623.10470	594.991	15.17	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			959.30470	992.091	15.17	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			628.92260	600.595	15.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			945.12260	977.695	15.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			626.00440	597.784	15.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			750.62640	780.393	14.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,862.17360	1,898.506	17.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,525.53030	1,471.018	12.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			241.43030	250.418	12.25	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			938.41070	904.580	14.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			744.31070	773.980	14.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			934.72640	900.993	14.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			931.06320	897.427	14.22	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			756.96320	786.827	14.22	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			546.27360	519.106	17.26	0.00	0	6,076
Total € / R Option											0.00	0	219,565
Total € / R											4,096,561.50	285	312,924
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.48360		9.52190			0.00	0	22,001
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.57080		9.60900			0.00	0	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.67000		9.71010			0.00	0	600
Total AU\$ / R Future											0.00	0	30,221
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			89.43320	78.322	13.87	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			567.53320	594.722	13.87	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			161.73040	144.145	12.90	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			339.83040	360.545	12.90	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			91.22490	79.934	13.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			559.32490	586.334	13.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			87.65240	76.697	13.90	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			575.75240	603.097	13.90	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			59.85530	51.515	14.45	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			737.95530	767.915	14.45	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			290.85320	264.532	12.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			168.95320	180.932	12.19	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			777.12350	802.934	13.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			144.34600	132.088	13.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			785.34600	811.288	13.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			142.59060	130.464	13.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			793.59060	819.664	13.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			146.12350	133.734	13.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			237.48580	225.385	14.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			867.38580	895.385	14.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			235.40410	223.442	14.40	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			875.30410	903.442	14.40	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			233.34700	221.516	14.42	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			883.24700	911.516	14.42	0.00	0	0
Total AU\$ / R Option											0.00	0	603
Total AU\$ / R											0.00	0	30,824
CAD/R	On	16/03/2015	Foreign Exchange Future			10.06050		10.09280			0.00	0	75

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.19350		10.22590			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			223.22450	205.110	11.39	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			220.42450	234.610	11.39	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			218.56440	201.207	11.43	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			225.76440	240.707	11.43	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			214.51230	197.374	11.46	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			231.71230	246.874	11.46	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			224.62710	234.894	11.51	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			451.42130	429.103	11.47	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			215.52130	225.603	11.47	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			445.94770	423.720	11.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			220.04770	230.220	11.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			440.52710	418.394	11.51	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	16/03/2015	Foreign Exchange Future			286.72060		303.33660			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	05/01/2015	Foreign Exchange Future			90.19000		111.19880			0.00	0	5,000
Total CF CANDO CAGB Future											0.00	0	5,000
Total CF CANDO CAGB											0.00	0	5,000
CHF / R	On	16/03/2015	Foreign Exchange Future			11.95330		11.99740			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			12.15870		12.20310			0.00	0	6,452
Total CHF / R Future											0.00	0	8,760
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			94.44720	82.846	17.10	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,087.04720	1,119.546	17.10	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			93.29740	81.811	17.13	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,095.89740	1,128.511	17.13	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			92.16310	80.789	17.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,104.76310	1,137.489	17.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			655.45150	625.353	13.64	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			292.35150	306.653	13.64	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			650.15020	620.171	13.66	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			297.05020	311.471	13.66	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			644.88830	615.032	13.69	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			301.78830	316.332	13.69	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
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,760
CNH / R On 16/03/2015			1.86540		1.86480			0.00	0	0
CNH / R On 12/06/2015			1.88000		1.87930			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015	1.79	Call			921.26380	917.438	12.63	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			173.26380	163.438	12.63	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			849.11130	844.650	12.63	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			201.11130	190.650	12.63	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			780.03300	774.984	12.63	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			232.03300	220.984	12.63	0.00	0	0
CNH / R On 12/06/2015	1.86	Put			599.10930	589.159	13.37	0.00	0	0
CNH / R On 12/06/2015	1.84	Call			894.17430	891.562	13.21	0.00	0	0
CNH / R On 12/06/2015	1.84	Put			501.17430	491.562	13.21	0.00	0	0
CNH / R On 12/06/2015	1.85	Call			841.93350	839.136	13.29	0.00	0	0
CNH / R On 12/06/2015	1.85	Put			548.93350	539.136	13.29	0.00	0	0
CNH / R On 12/06/2015	1.86	Call			792.10930	789.159	13.37	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
KES / R On 16/03/2015			0.12760		0.12730			0.00	0	8
Total KES / R Future								0.00	0	8
Total KES / R								0.00	0	8
NGN / R On 16/03/2015			0.06150		0.06140			0.00	0	332
NGN / R On 11/12/2015			0.05350		0.05330			0.00	0	56,554
Total NGN / R Future								0.00	0	56,886
Total NGN / R								0.00	0	56,886
QUANTO € On 16/03/2015			1.22640		1.23030			0.00	0	60
QUANTO € On 12/06/2015			1.22750		1.23140			0.00	0	200
Total QUANTO € / \$ Future								0.00	0	260
Total QUANTO € / \$								0.00	0	260
RAIN On 16/03/2015			21,522.14000		21,575.85000			0.00	0	0
Total RAIN Future								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 RAIN								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.97410		4.97420			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.95470		4.95640			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			91.15640	88.789	10.13	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			106.95640	104.689	10.13	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			87.06440	84.684	10.17	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			112.86440	110.584	10.17	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			83.12790	80.739	10.22	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			118.92790	116.639	10.22	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			119.93450	116.830	9.82	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			153.53450	152.130	9.82	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			116.10920	113.044	9.87	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			159.70920	158.344	9.87	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			112.39510	109.372	9.91	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			165.99510	164.672	9.91	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			1.78050		1.80060			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.73530		1.76290			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								161 577 088.30	13,545	1,627,862
Total Options								13 890 574.50	55,000	1,792,442
Grand Total:								175,467,662.80	68,545	3,420,304