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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/02/2015 Foreign Exchange Future			11.57880		11.61150			0.00	0	0
\$ / R On 16/02/2015 Foreign Exchange Future			11.58620		11.61900			0.00	0	1,405
\$ / R On 17/02/2015 Foreign Exchange Future			11.58810		11.62090			0.00	0	681
\$ / R On 25/02/2015 Foreign Exchange Future			11.60290		11.63580			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.60470		11.63770			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.60660		11.63960			0.00	0	1,140
\$ / R On 12/03/2015 Foreign Exchange Future			11.63080		11.66370			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.63820		11.67120			464,538,753.00	39,915	1,176,112
\$ / R On 27/03/2015 Foreign Exchange Future			11.65880		11.69160			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.66810		11.70090			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.71780		11.75090			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.77220		11.80580			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.79670		11.83050			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.80240		11.83620			15,154,281.60	1,284	99,754
\$ / R On 26/06/2015 Foreign Exchange Future			11.82880		11.86290			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.89100		11.92570			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.94610		11.98120			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.97270		12.00800			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.98030		12.01560			11,441,186.50	955	24,050
\$ / R On 28/09/2015 Foreign Exchange Future			12.00690		12.04240			0.00	0	250
\$ / R On 28/10/2015 Foreign Exchange Future			12.06390		12.09990			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	25/11/2015	Foreign Exchange Future			12.11650		12.15250			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.14080		12.17690			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.14640		12.18250			0.00	0	38,642
\$ / R	On	21/12/2015	Foreign Exchange Future			12.16510		12.20120			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.31960		12.35540			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.32550		12.36130			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.49550		12.53020			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.50330		12.53800			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.68700		12.72060			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.69480		12.72840			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.86290		12.89540			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.87260		12.90510			0.00	0	0
Total \$ / R Future											491,134,221.10	42,154	1,357,004
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Call			116.70420	91.712	13.92	0.00	0	5,000
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Put			115.20420	122.912	13.92	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			148.11400	122.746	13.22	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			109.11400	116.546	13.22	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			158.70740	133.240	13.24	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			107.80740	115.140	13.24	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			175.89540	151.579	12.92	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			140.09540	148.679	12.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.50530	0.740	31.53	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,864.70530	2,897.840	31.53	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			838.85570	805.886	13.99	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			3.05570	2.986	13.99	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			499.44690	469.351	12.32	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			13.64690	16.451	12.32	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,337.70000	3,304.709	33.52	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.009	33.52	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			501.85880	471.590	12.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			14.15880	16.890	12.18	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			444.36090	413.297	12.16	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			24.76090	26.697	12.16	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			158.39670	142.435	13.85	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			274.69670	291.635	13.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,572.38780	1,539.281	16.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			1.18780	1.081	16.47	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,353.55750	1,320.327	15.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			2.35750	2.127	15.44	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,175.35430	1,141.944	14.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,328.80000	7,361.800	28.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,671.20350	3,638.203	26.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00350	0.003	26.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,671.25400	2,638.251	21.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.05400	0.051	21.88	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	13.05	Put			1,393.78050	1,425.669	19.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,171.39010	2,138.382	19.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.19010	0.182	19.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			1.08880	0.942	21.58	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,529.88880	2,562.742	21.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	28.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			976.19840	1,006.537	18.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			26.59880	24.907	19.34	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,175.39880	1,206.707	19.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			17.00990	15.791	19.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,345.80990	1,377.591	19.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			14.98050	13.869	19.51	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			479.34810	503.246	15.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			44.73620	41.364	17.69	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			873.53620	903.164	17.69	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			39.24230	36.403	18.12	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			948.04230	978.203	18.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			37.39840	34.737	18.29	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			370.67400	391.429	14.47	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			112.87400	102.505	14.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			431.67400	454.305	14.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			110.71180	100.562	14.96	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			439.51180	462.362	14.96	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			100.54810	91.446	15.23	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			292.38420	310.224	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			148.30070	134.512	14.14	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			327.10070	346.312	14.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			134.47500	121.980	14.41	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			363.27500	383.780	14.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			131.87400	119.629	14.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			240.18650	255.694	13.43	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			180.45300	163.853	13.60	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			259.25300	275.653	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			176.94510	160.639	13.65	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			265.74510	282.439	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			163.58420	148.424	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			149.32690	159.792	12.80	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			243.99780	222.902	12.93	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			172.79780	184.702	12.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			238.93170	218.125	12.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			177.73170	189.925	12.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			191.38650	173.894	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			112.12400	120.114	12.57	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			299.05510	275.122	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			127.85510	136.922	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			276.07230	253.254	12.77	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			144.87230	155.054	12.77	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	11.55	Call			270.52690	247.992	12.80	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			90.91690	97.385	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			348.86910	322.831	12.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			97.66910	104.631	12.47	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			329.59130	304.319	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			108.39130	116.119	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			323.32400	298.314	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			49.94030	53.246	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			432.96430	404.209	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			61.76430	66.009	12.17	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			396.59600	368.898	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			75.39600	80.698	12.30	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			362.11690	335.584	12.42	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			16.34530	16.901	11.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			668.02630	635.640	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			16.82630	17.440	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			494.86920	464.672	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			43.66920	46.472	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			471.14030	441.446	12.04	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			11.94570	12.024	12.37	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			696.62720	664.077	11.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			15.42720	15.877	11.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			687.07900	654.581	11.82	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			15.87900	16.381	11.82	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			677.54530	645.101	11.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			7.91970	7.662	13.20	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			890.02090	856.827	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			8.82090	8.627	12.98	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			880.26380	847.088	12.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			9.06380	8.888	12.93	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			783.14570	750.224	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			4.15430	3.744	14.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,165.45950	1,132.049	14.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			4.25950	3.849	14.53	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			978.13440	944.817	13.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			6.93440	6.617	13.48	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			929.11970	895.862	13.20	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			1.08740	0.864	22.67	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,159.48740	3,192.064	22.67	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			582.51000	552.805	11.86	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			40.91000	44.005	11.86	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			276.70070	255.502	13.02	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			26.97720	26.633	11.65	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			195.10070	206.702	13.02	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			194.27230	180.117	13.93	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			312.67230	331.317	13.93	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			904.13820	871.223	12.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			12.53820	12.423	12.54	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			678.57720	645.433	11.65	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			555.35100	526.560	11.92	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			54.45100	58.460	11.92	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			105.35100	99.332	15.96	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			644.45100	671.232	15.96	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			221.40420	211.724	14.63	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			470.50420	493.924	14.63	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			21.53990	22.326	28.58	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,420.63990	3,454.526	28.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			970.30480	938.697	11.67	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			19.40480	20.897	11.67	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			661.93780	634.763	11.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			61.03780	66.963	11.68	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			238.96590	231.582	15.50	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			643.16590	669.382	15.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			42.24110	41.044	29.01	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,716.44110	3,748.844	29.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			913.85770	882.446	11.81	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			32.54930	33.913	11.85	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			48.05770	50.246	11.81	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			737.75270	708.170	11.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			81.95270	85.970	11.74	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			325.25620	313.821	14.19	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			419.45620	441.621	14.19	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,038.34930	1,006.113	11.85	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			337.21140	326.676	14.42	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			466.71140	489.976	14.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			902.18970	871.117	11.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			65.98970	68.717	11.91	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			835.72390	805.301	11.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			79.52390	82.901	11.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			667.97390	644.034	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			33.21320	34.380	12.00	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,121.25570	1,088.707	11.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			35.05570	36.307	11.99	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,076.23010	1,043.914	11.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			40.03010	41.514	11.98	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,509.73030	1,542.033	19.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			107.24250	106.332	20.21	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,731.04250	1,763.932	20.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			204.73630	200.432	16.86	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			928.53630	958.032	16.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,139.41320	1,106.780	12.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			987.41730	1,017.401	17.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			147.17190	145.339	18.59	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,310.97190	1,342.939	18.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			402.49760	388.131	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			366.29760	385.731	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			125.93030	124.433	19.36	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			372.19580	392.054	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			254.05650	247.696	15.82	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			717.85650	745.296	15.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			493.92190	475.827	13.13	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			257.72190	273.427	13.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			193.61730	189.802	17.14	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			283.12250	299.788	13.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			406.63950	392.097	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			360.43950	379.697	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			575.14170	554.114	12.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			188.94170	201.714	12.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			398.39580	384.454	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			201.78480	215.146	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			546.80280	526.759	12.81	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			210.60280	224.359	12.81	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			819.42380	789.179	11.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			83.22380	86.779	11.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			469.32250	452.188	13.29	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			131.77390	141.634	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			604.77460	582.765	12.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			168.57460	180.365	12.49	0.00	0	1,800
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			919.10920	887.888	11.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			62.90920	65.488	11.92	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			557.98480	537.546	12.75	0.00	0	1,600
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			813.03960	784.219	11.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			100.13960	105.419	11.93	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			250.38630	245.378	16.40	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			847.48630	876.578	16.40	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			53.77640	53.321	28.75	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,070.87640	4,104.521	28.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,108.58690	1,075.621	11.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			45.68690	46.821	11.98	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			72.67470	69.226	28.19	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,296.97470	4,328.226	28.19	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,182.27960	1,148.696	11.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			56.57960	57.696	11.95	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			892.04850	861.265	11.93	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			116.34850	120.265	11.93	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			268.34330	264.944	17.15	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,052.64330	1,083.944	17.15	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			278.53630	273.878	17.81	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,267.33630	1,297.778	17.81	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			81.00480	78.390	27.91	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,599.80480	4,632.290	27.91	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	27/08/2015	Foreign Exchange Option	10.80	Call			1,246.68280	1,213.770	12.00	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			65.48280	67.670	12.00	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			961.35100	931.330	12.09	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			130.15100	135.230	12.09	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			480.70080	469.382	14.94	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			632.70080	656.682	14.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			171.42490	167.885	21.57	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,455.82490	2,487.585	21.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			163.79940	160.215	22.73	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,728.19940	2,759.915	22.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			295.33760	289.203	17.93	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,339.73760	1,368.903	17.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			250.10100	244.988	18.97	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,634.50100	1,664.688	18.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			192.10930	188.175	20.70	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,176.50930	2,207.875	20.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			742.63650	721.581	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			267.03650	281.281	12.77	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			541.70570	528.535	14.37	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			526.10570	548.235	14.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			398.60940	389.767	16.09	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			883.00940	909.467	16.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			769.45020	747.491	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			243.85020	257.191	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			764.00330	742.225	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			248.40330	261.925	12.63	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			758.59600	736.998	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			252.99600	266.698	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,119.60790	1,088.392	12.06	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			104.00790	108.092	12.06	0.00	0	49,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			963.98460	936.189	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			148.38460	155.889	12.17	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			897.82690	871.836	12.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			172.22690	181.536	12.22	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,505.33380	1,470.640	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			49.73380	50.340	12.44	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,468.31450	1,433.748	12.35	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			52.71450	53.448	12.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,135.78360	1,104.272	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			100.18360	103.972	12.05	0.00	0	24,142
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,317.32020	1,283.193	11.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			74.92020	76.293	11.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,033.70840	1,004.944	12.17	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			141.30840	148.044	12.17	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			854.58510	828.672	12.30	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			212.18510	221.772	12.30	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			289.00480	281.729	18.46	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	28/09/2015	Foreign Exchange Option	13.27	Put			1,516.60480	1,544.829	18.46	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			210.53020	205.163	20.53	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,168.13020	2,198.263	20.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			93.34000	88.406	27.43	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,850.94000	4,881.506	27.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,100.32780	1,072.918	12.24	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			150.42780	159.018	12.24	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			297.91270	288.165	19.01	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,758.01270	1,784.265	19.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			113.93270	102.466	27.05	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,994.03270	5,018.566	27.05	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,382.87600	1,350.078	12.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			82.97600	86.178	12.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			110.28420	105.067	27.12	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,407.78420	5,438.567	27.12	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,443.49920	1,410.066	12.11	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			90.99920	93.566	12.11	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,160.65900	1,132.926	12.23	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			158.15900	166.426	12.23	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			306.60790	297.388	19.66	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,004.10790	2,030.888	19.66	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			605.79310	592.344	15.31	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			768.89310	791.544	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,048.09220	3,011.085	15.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			15.59220	14.685	15.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,998.54040	2,961.468	15.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			16.04040	15.068	15.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,949.00210	2,911.860	15.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,354.89080	1,380.470	17.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			420.46230	410.253	17.86	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,437.96230	1,463.853	17.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			238.39490	249.053	12.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			891.06300	872.548	12.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			318.56300	336.148	12.89	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			279.72910	271.699	20.95	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,467.22910	2,495.299	20.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			437.39080	426.869	17.57	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			116.94500	119.570	11.97	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,307.05670	1,277.402	12.03	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			124.55670	131.002	12.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			383.93510	373.843	18.52	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,641.43510	1,667.443	18.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,020.89490	995.453	12.50	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			16.50210	15.460	15.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,158.02810	1,130.385	12.27	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			175.52810	183.985	12.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			455.56870	444.708	17.28	0.00	0	1,197

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,273.06870	1,298.308	17.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,349.44500	1,315.970	11.97	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,214.71850	1,186.139	12.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			163.51850	171.038	12.18	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			313.18970	304.995	20.33	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,261.98970	2,289.895	20.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			109.92370	103.715	26.93	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,778.72370	5,808.615	26.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,499.65100	1,464.783	12.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			98.45100	99.683	12.13	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,222.03930	1,193.354	12.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			160.83930	168.254	12.17	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			732.13600	719.452	15.77	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			906.73600	929.852	15.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			888.76300	872.829	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			587.46300	607.329	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			896.11560	880.015	14.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			574.81560	594.515	14.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			892.42590	876.411	14.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			581.12590	600.911	14.26	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			700.94930	689.777	17.54	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,480.74930	1,504.277	17.54	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			705.23800	694.049	17.49	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,465.03800	1,488.549	17.49	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			703.08480	691.910	17.52	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,472.88480	1,496.410	17.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			707.63070	696.409	17.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,479.63070	1,503.109	17.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			711.94390	700.706	17.48	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,463.94390	1,487.406	17.48	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			709.78420	698.554	17.50	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,471.78420	1,495.254	17.50	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			865.50840	853.858	17.23	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,444.90840	1,466.858	17.23	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			863.14210	851.476	17.25	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,452.54210	1,474.476	17.25	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			867.88700	856.246	17.21	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,437.28700	1,459.246	17.21	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			869.78140	858.187	17.24	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,451.38140	1,473.387	17.24	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			874.55040	862.975	17.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,436.15040	1,458.175	17.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			872.15980	860.575	17.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,443.75980	1,465.775	17.22	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,196.69040	1,189.061	15.63	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			961.29040	986.161	15.63	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,202.74890	1,195.135	15.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			947.34890	972.235	15.57	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,199.71080	1,192.093	15.60	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			954.31080	979.193	15.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,020.50870	1,009.266	17.02	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,425.40870	1,446.666	17.02	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,025.74440	1,014.545	16.98	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,410.64440	1,431.945	16.98	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,023.12390	1,011.903	17.00	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,418.02390	1,439.303	17.00	0.00	0	0
Total \$ / R Option											0.00	0	1,568,652
Total \$ / R											491,134,221.10	42,154	2,925,656
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.63820		11.67120			197,849.40	17	1,911
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.80240		11.83620			0.00	0	213
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.98030		12.01560			119,803.00	10	145
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.14640		12.18250			0.00	0	0
Total \$ / R MAXI Future											317,652.40	27	2,269
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			5,682.33930	6,067.768	12.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			2,291.22680	2,405.848	11.64	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			59,537.22660	56,361.655	11.67	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			2,417.22660	2,541.655	11.67	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			58,668.40610	55,503.114	11.69	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			2,548.40610	2,683.114	11.69	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			44,802.33930	41,887.769	12.12	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			60,411.22680	57,225.848	11.64	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			13,177.39160	14,163.433	12.17	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			66,141.72150	63,766.650	12.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			13,521.72150	14,526.650	12.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			67,458.57040	65,045.348	12.14	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			12,838.57040	13,805.349	12.14	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			66,797.39160	64,403.433	12.17	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			66,378.21110	64,559.079	13.32	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			34,818.21110	36,529.079	13.32	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			65,918.90360	64,117.707	13.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			35,358.90360	37,087.707	13.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			66,841.01230	65,004.260	13.29	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			34,281.01230	35,974.260	13.29	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			78,204.36930	76,589.863	13.71	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			44,954.36930	46,949.863	13.71	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			77,792.95350	76,186.858	13.74	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			45,542.95350	47,546.858	13.74	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			78,619.45470	76,995.591	13.67	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			44,369.45470	46,355.591	13.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											317,652.40	27	2,689
£ / R	On	16/03/2015	Foreign Exchange Future			17.52730		17.53350			70,109.20	4	33,509
£ / R	On	12/06/2015	Foreign Exchange Future			17.76370		17.77050			1,829,661.10	103	6,360
£ / R	On	14/09/2015	Foreign Exchange Future			18.02230		18.03020			0.00	0	1,045
£ / R	On	11/12/2015	Foreign Exchange Future			18.26690		18.27590			0.00	0	0
Total £ / R Future											1,899,770.30	107	40,914
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			11.09240	11.443	17.45	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			848.78800	841.491	11.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			35.28800	34.191	11.26	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			89.73590	86.567	11.68	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			93.89880	88.279	14.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			870.39880	870.979	14.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			18.75360	19.478	16.42	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,735.25360	1,742.178	16.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,793.45190	1,800.460	16.55	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Call			77.67840	73.100	14.66	0.00	0	7,500
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Put			974.17840	975.800	14.66	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			29.07580	28.993	15.89	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,495.57580	1,501.693	15.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			623.23590	613.867	11.68	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,117.59240	2,124.143	17.45	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			17.48260	18.291	16.50	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,773.98260	1,780.991	16.50	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			17.18030	18.007	16.53	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,783.68030	1,790.707	16.53	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			16.95190	17.760	16.55	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,362.19110	1,368.356	16.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			290.85590	290.270	16.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,370.35590	1,376.570	16.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			289.03430	288.498	16.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,378.53430	1,384.798	16.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			292.69110	292.056	16.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			524.67120	541.871	16.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,454.47120	1,479.570	16.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,050.88300	7,043.100	20.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.68300	0.800	20.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			529.02540	546.191	16.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,438.82540	1,463.891	16.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			526.84210	544.025	16.21	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,446.64210	1,471.725	16.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,104.94400	1,130.610	14.99	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			887.68130	904.380	15.01	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	11/12/2015	Foreign Exchange Option	18.50	Put			1,111.78130	1,137.480	15.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			884.52730	901.266	15.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,118.62730	1,144.366	15.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			890.84400	907.510	14.99	0.00	0	0
Total £ / R Option											0.00	0	64,662
Total £ / R											1,899,770.30	107	105,576
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09907		0.09922			324,553.32	3,276	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10058		0.10074			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10226		0.10242			0.00	0	0
Total ¥ / R Future											324,553.32	3,276	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			22.57870	27.499	21.83	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,100.47870	1,120.499	21.83	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			927.21740	912.622	15.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			5.11740	5.622	15.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			179.29850	191.509	17.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			257.19850	284.509	17.46	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,106.36890	1,099.202	14.71	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			32.56890	40.802	14.71	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			402.37100	416.494	16.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			328.57100	358.094	16.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			147.01170	159.304	19.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,073.21170	1,100.904	19.72	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,312.92790	1,302.370	14.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			71.02790	76.170	14.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			617.63960	623.160	15.89	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			375.73960	396.960	15.89	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			305.35720	314.362	18.92	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,063.45720	1,088.162	18.92	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											324,553.32	3,276	14,553
€ / R	On	06/02/2015	Foreign Exchange Future			13.11050		13.11120			0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Future			13.12380		13.12430			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.14770		13.14850			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.19490		13.19550			22,233,406.50	1,685	95,859
€ / R	On	01/06/2015	Foreign Exchange Future			13.36840		13.36900			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.39380		13.39430			14,384,941.20	1,074	69,181
€ / R	On	14/09/2015	Foreign Exchange Future			13.61520		13.61680			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.82860		13.83080			0.00	0	0
Total € / R Future											36,618,347.70	2,759	171,747

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Call			270.39300	259.845	17.47	0.00	0	5,000
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Put			29.19300	19.345	17.47	0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Call			112.40020	102.165	14.27	0.00	0	4,000
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Put			158.10020	148.365	14.27	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			18.55760	19.021	17.85	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			860.05760	861.321	17.85	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			18.10630	18.598	17.91	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			869.60630	870.898	17.91	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			17.66760	18.185	17.97	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			879.16760	880.485	17.97	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			7.01790	7.978	20.40	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,268.51790	1,270.278	20.40	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,121.69060	2,125.359	22.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			92.10380	92.910	12.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			340.52290	339.102	12.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,757.07620	1,761.054	20.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			164.19730	162.184	13.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			766.66790	767.636	12.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			21.16790	22.736	12.71	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			437.60380	437.810	12.74	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,815.95130	1,819.896	21.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			54.52430	56.722	16.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			145.02290	144.201	12.90	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			56.36690	58.481	16.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			860.86690	863.581	16.67	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			12.57620	15.954	20.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,092.01160	2,095.711	22.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			12.38040	15.753	20.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			368.69730	367.284	13.98	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			79.44120	80.524	15.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			683.94120	685.624	15.73	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			11.45130	14.796	21.13	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,171.19080	2,174.805	22.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			10.60080	13.911	21.33	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			879.02430	881.822	16.77	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			37.64660	40.514	17.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,092.14660	1,095.614	17.88	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			7.51160	10.611	22.27	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,309.99300	2,313.450	23.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			7.19060	10.259	22.39	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,766.88040	1,770.853	20.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			12.18800	15.556	20.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,776.68800	1,780.656	20.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			6.69080	9.705	22.59	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			7.08730	10.144	22.43	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,131.58730	2,135.244	22.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,865.10080	1,869.011	21.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			7.84890	10.980	22.15	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,062.34890	2,066.080	22.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			5.49300	8.350	23.16	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			182.13470	186.126	16.79	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,123.13470	1,127.726	16.79	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			168.60750	172.746	17.13	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,209.60750	1,214.346	17.13	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			185.01230	188.972	16.72	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,106.01230	1,110.572	16.72	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			183.56730	187.542	16.75	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,114.56730	1,119.142	16.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			103.02170	107.520	19.98	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,058.72170	2,063.720	19.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			862.48140	862.893	12.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			118.18140	119.093	12.29	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			432.72980	433.798	13.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			438.42980	439.998	13.70	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			100.06210	104.554	20.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,105.76210	2,110.754	20.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			312.31340	314.874	14.96	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			698.01340	701.074	14.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			99.48520	103.976	20.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,115.18520	2,120.176	20.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			100.64410	105.137	20.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,096.34410	2,101.337	20.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,902.78310	1,906.368	18.65	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			261.84670	263.834	18.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,885.04670	1,888.634	18.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			260.70930	262.697	18.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,893.90930	1,897.497	18.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			259.58310	261.568	18.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,620.26650	1,623.299	17.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			449.46380	450.277	17.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,628.66380	1,631.677	17.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			704.79030	708.115	14.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			773.99030	779.515	14.55	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			282.85570	281.058	20.80	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,952.05570	2,952.458	20.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			452.67470	453.535	17.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,611.87470	1,614.935	17.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			451.06650	451.899	17.36	0.00	0	0
Total € / R Option											0.00	0	324,265
Total € / R											36,618,347.70	2,759	496,012
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.06690		9.01400			6,210,826.50	685	9,101

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.14510		9.09180			823,059.00	90	10,245
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.23250		9.17850			0.00	0	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.31710		9.26210			0.00	0	0
Total AU\$ / R Future											7,033,885.50	775	20,096
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			37.99560	47.650	19.23	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			723.99560	680.750	19.23	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			16.81350	21.570	20.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			1,002.81350	954.670	20.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			219.49150	252.240	17.77	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			205.49150	185.340	17.77	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			84.73270	101.928	18.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			470.73270	435.028	18.52	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			16.39710	21.041	20.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			1,012.39710	964.141	20.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			10.23940	13.180	20.74	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,196.23940	1,146.280	20.74	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			17.24150	22.112	19.98	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			993.24150	945.212	19.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			139.08800	133.681	15.24	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			298.94230	334.251	15.47	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			357.14230	339.151	15.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			707.22460	677.150	16.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			65.87350	79.238	18.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,214.07350	1,174.138	18.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			64.95650	78.188	18.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,223.15650	1,183.088	18.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			580.88800	628.781	15.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			64.05290	77.152	18.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,232.25290	1,192.052	18.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			149.02460	172.250	16.61	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			123.32010	142.559	16.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,284.82010	1,250.059	16.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			122.13470	141.230	17.01	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,293.63470	1,258.730	17.01	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			120.96030	139.918	17.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,302.46030	1,267.418	17.04	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,029.61640	2,087.193	15.67	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			17.51640	20.093	15.67	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			1,980.16000	2,037.970	15.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			18.06000	20.869	15.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,930.72370	1,988.781	15.17	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			18.62370	21.681	15.17	0.00	0	0
Total AU\$ / R Option											0.00	0	6,206

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R								7,033,885.50	775	26,302
CAD/ R On 16/03/2015			Foreign Exchange Future		9.23590	9.14180		0.00	0	140
CAD/ R On 12/06/2015			Foreign Exchange Future		9.35750	9.26240		0.00	0	0
Total CAD/ R Future								0.00	0	140
CAD/ R On 16/03/2015	10.09	Call	Foreign Exchange Option		25.79240	32.758	20.56	0.00	0	0
CAD/ R On 16/03/2015	10.09	Put	Foreign Exchange Option		973.99240	886.858	20.56	0.00	0	0
CAD/ R On 16/03/2015	10.10	Call	Foreign Exchange Option		25.17580	31.970	20.59	0.00	0	0
CAD/ R On 16/03/2015	10.10	Put	Foreign Exchange Option		983.37580	896.070	20.59	0.00	0	0
CAD/ R On 16/03/2015	10.11	Call	Foreign Exchange Option		24.57380	31.200	20.61	0.00	0	0
CAD/ R On 16/03/2015	10.11	Put	Foreign Exchange Option		992.77380	905.300	20.61	0.00	0	0
CAD/ R On 12/06/2015	10.01	Put	Foreign Exchange Option		868.47470	793.359	16.56	0.00	0	0
CAD/ R On 12/06/2015	9.99	Call	Foreign Exchange Option		123.90550	144.388	16.50	0.00	0	0
CAD/ R On 12/06/2015	9.99	Put	Foreign Exchange Option		851.50550	776.888	16.50	0.00	0	0
CAD/ R On 12/06/2015	10.00	Call	Foreign Exchange Option		122.37860	142.613	16.53	0.00	0	0
CAD/ R On 12/06/2015	10.00	Put	Foreign Exchange Option		859.97860	785.113	16.53	0.00	0	0
CAD/ R On 12/06/2015	10.01	Call	Foreign Exchange Option		120.87470	140.859	16.56	0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	140
CF CANDCO On 16/03/2015			Foreign Exchange Future		142.76200	157.54470		0.00	0	10,000
Total CF CANDO CAFZ Future								0.00	0	10,000
Total CF CANDO CAFZ								0.00	0	10,000
CF CANDCO On 02/03/2015			Foreign Exchange Future		814.01000	988.75000		0.00	0	30
Total CF CANDO CAGE Future								0.00	0	30
Total CF CANDO CAGE								0.00	0	30
CHF / R On 16/03/2015			Foreign Exchange Future		12.55950	12.59130		0.00	0	3,031
CHF / R On 12/06/2015			Foreign Exchange Future		12.78710	12.81650		3,107,265.30	243	6,502
Total CHF / R Future								3,107,265.30	243	9,533
CHF / R On 16/03/2015	12.99	Call	Foreign Exchange Option		142.77170	135.440	17.55	0.00	0	0
CHF / R On 16/03/2015	12.99	Put	Foreign Exchange Option		541.47170	565.939	17.55	0.00	0	0
CHF / R On 16/03/2015	13.00	Call	Foreign Exchange Option		140.39020	133.219	17.59	0.00	0	0
CHF / R On 16/03/2015	13.00	Put	Foreign Exchange Option		549.09020	573.719	17.59	0.00	0	0
CHF / R On 16/03/2015	13.01	Call	Foreign Exchange Option		138.04670	131.034	17.62	0.00	0	0
CHF / R On 16/03/2015	13.01	Put	Foreign Exchange Option		556.74670	581.534	17.62	0.00	0	0
CHF / R On 12/06/2015	11.84	Call	Foreign Exchange Option		1,069.02960	1,041.779	13.76	0.00	0	0
CHF / R On 12/06/2015	11.84	Put	Foreign Exchange Option		92.52960	94.679	13.76	0.00	0	0
CHF / R On 12/06/2015	11.85	Call	Foreign Exchange Option		1,061.23180	1,034.011	13.78	0.00	0	0
CHF / R On 12/06/2015	11.85	Put	Foreign Exchange Option		94.73180	96.911	13.78	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
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,053.46720	1,026.279	13.80	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			96.96720	99.179	13.80	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											3,107,265.30	243	9,533
CNH / R	On	16/03/2015	Foreign Exchange Future			1.84570		1.84700			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.85440		1.85620			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			704.91980	692.598	14.02	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			134.91980	135.598	14.02	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			632.21110	619.359	13.93	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			162.21110	162.359	13.93	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			563.41470	549.990	13.84	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			193.41470	192.990	13.84	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			668.32170	660.205	13.31	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			506.32170	516.205	13.31	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			617.22010	608.928	13.31	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			555.22010	564.928	13.31	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			574.39280	565.979	13.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			612.39280	621.979	13.43	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12590		0.12650			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12520		0.12500			0.00	0	144
Total KES / R Future											0.00	0	152
Total KES / R											0.00	0	152
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05660		0.05670			0.00	0	10,840
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04960		0.04940			0.00	0	70,294
Total NGN / R Future											0.00	0	81,134
Total NGN / R											0.00	0	81,134
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.13380		1.13060			0.00	0	358
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.13480		1.13160			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13650		1.13330			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13850		1.13530			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	608

Contract Details		Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$									0.00	0	608
RAIN	On 16/03/2015			20,679.63000		20,697.43000			0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
TRY / R	On 16/03/2015			4.74930		4.76350			0.00	0	0
TRY / R	On 12/06/2015			4.73740		4.75160			0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R	On 16/03/2015	4.99	Call			24.34680	20.156	14.60	0.00	0	0
TRY / R	On 16/03/2015	4.99	Put			250.84680	260.856	14.60	0.00	0	0
TRY / R	On 16/03/2015	5.00	Call			22.82530	18.852	14.65	0.00	0	0
TRY / R	On 16/03/2015	5.00	Put			259.32530	269.552	14.65	0.00	0	0
TRY / R	On 16/03/2015	5.01	Call			21.50500	17.763	14.73	0.00	0	0
TRY / R	On 16/03/2015	5.01	Put			268.00500	278.463	14.73	0.00	0	0
TRY / R	On 12/06/2015	4.99	Call			58.90730	56.439	12.97	0.00	0	0
TRY / R	On 12/06/2015	4.99	Put			297.30730	309.039	12.97	0.00	0	0
TRY / R	On 12/06/2015	5.00	Call			56.91610	54.552	13.02	0.00	0	0
TRY / R	On 12/06/2015	5.00	Put			305.31610	317.152	13.02	0.00	0	0
TRY / R	On 12/06/2015	5.01	Call			55.03650	52.761	13.08	0.00	0	0
TRY / R	On 12/06/2015	5.01	Put			313.43650	325.361	13.08	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R	On 16/03/2015			1.73810		1.75350			0.00	0	12
ZMW / R	On 12/06/2015			1.68480		1.71070			0.00	0	0
Total ZMW / R Future									0.00	0	12
Total ZMW / R									0.00	0	12
Total Futures									540435695.62	49,341	1,708,192
Total Options									0.00	0	1,964,205
Grand Total:									540,435,695.62	49,341	3,672,397