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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/02/2015

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			11.69570		11.58660			58,478,500.00	5,000	5,000
\$ / R On 16/02/2015 Foreign Exchange Future			11.70020		11.59270			0.00	0	1,405
\$ / R On 17/02/2015 Foreign Exchange Future			11.70170		11.59420			0.00	0	681
\$ / R On 23/02/2015 Foreign Exchange Future			11.71230		11.60520			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.71630		11.60920			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.71830		11.61120			0.00	0	2,248
\$ / R On 27/02/2015 Foreign Exchange Future			11.72040		11.61320			0.00	0	1,140
\$ / R On 09/03/2015 Foreign Exchange Future			11.74050		11.63320			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.74660		11.63920			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.75440		11.64680			713,821,203.20	60,728	1,177,282
\$ / R On 27/03/2015 Foreign Exchange Future			11.77570		11.66780			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.78540		11.67740			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.83760		11.72890			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.89450		11.78500			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.92030		11.81050			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.92630		11.81630			22,624,191.10	1,897	96,696
\$ / R On 26/06/2015 Foreign Exchange Future			11.95410		11.84370			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			12.01970		11.90830			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.07740		11.96510			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.10540		11.99250			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.11340		12.00030			24,263,140.20	2,003	28,033

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			12.14130		12.02770			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.20120		12.08650			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.25670		12.14070			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.28230		12.16550			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.28820		12.17120			2,211,876.00	180	39,362
\$ / R	On	21/12/2015	Foreign Exchange Future			12.30790		12.19040			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.46640		12.34560			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.47220		12.35140			137,917,587.60	11,058	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.64000		12.51910			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.64780		12.52680			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.82910		12.70800			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.83690		12.71570			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.00280		12.88150			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.01250		12.89110			0.00	0	0
<b>Total \$ / R Future</b>											<b>959,316,498.10</b>	<b>80,866</b>	<b>1,369,567</b>
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Call			55.52740	111.210	17.05	0.00	0	5,000
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Put			78.92740	25.510	17.05	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			97.97690	161.021	14.81	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			85.27690	40.821	14.81	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			110.44330	175.437	14.85	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			86.24330	43.737	14.85	0.00	0	0
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			422.59020	518.430	14.24	0.00	0	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			17.39020	6.130	14.24	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			135.55980	194.756	13.61	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			126.35980	78.456	13.61	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.31330	0.066	30.79	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,891.11330	2,783.766	30.79	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			811.86180	916.998	15.98	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			2.66180	0.698	15.98	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			473.58110	570.834	13.60	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			14.38110	4.534	13.60	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,311.21190	3,418.300	16.83	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01190	0.000	16.83	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			476.33800	573.110	13.35	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			15.13800	4.810	13.35	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			0.00000	204.366	13.52	2,043,664.00	10,000	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			0.00000	83.966	13.52	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			416.69500	509.130	13.14	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			23.49500	8.730	13.14	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			201.84410	264.190	13.06	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			138.64410	93.690	13.06	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			128.86060	166.803	13.60	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			269.66060	200.203	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,328.32890	1,434.890	15.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			1.52890	0.490	15.57	0.00	0	24,155

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,149.79820	1,255.493	14.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			2.99820	1.093	14.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			952.02400	1,056.935	14.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00200	0.000	26.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,646.81990	2,754.404	21.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.01990	0.004	21.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.06920	0.011	18.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	22.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,353.20000	7,245.600	22.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			10.39300	15.007	19.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,363.59300	1,260.607	19.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,646.80200	3,754.400	26.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,412.24110	1,309.225	20.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.59130	1.679	24.35	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,553.79130	2,447.280	24.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			26.49740	32.273	17.63	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			959.69740	857.873	17.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,146.86920	2,254.411	18.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			988.27740	886.064	17.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			17.01120	20.701	18.93	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,190.21120	1,086.301	18.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			86.63630	110.721	14.61	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			439.83630	356.321	14.61	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			9.04110	13.625	20.07	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			480.83750	394.605	14.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			30.78420	37.748	17.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			883.98420	783.348	17.19	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			108.08810	138.490	14.10	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			361.28810	284.090	14.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			25.07740	30.464	17.79	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			368.91500	291.030	14.15	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			88.56580	113.228	14.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			431.76580	348.828	14.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			147.59630	188.935	13.39	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			260.79630	194.535	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			77.63750	99.005	14.86	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			288.22840	218.591	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			120.80150	154.826	13.85	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			324.00150	250.426	13.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			188.26940	244.294	13.16	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			191.46940	139.894	13.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			105.71500	135.430	14.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			234.50540	173.182	13.29	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			150.91410	193.127	13.34	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			254.11410	188.727	13.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			238.67440	304.048	12.98	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			141.87440	99.648	12.98	0.00	0	120

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	11.80	Call			135.02840	172.991	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			165.59820	118.698	13.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			207.40220	267.165	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			170.60220	122.765	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			285.23410	357.937	12.83	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			108.43410	73.537	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			161.30540	207.582	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			120.32130	82.711	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			244.18960	310.493	12.96	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			137.38960	96.094	12.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			317.14410	394.243	12.74	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			90.34410	59.843	12.74	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			212.39820	273.098	13.07	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			100.94060	67.825	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			291.44430	365.042	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			104.64430	70.642	12.81	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			402.19870	488.891	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			55.39870	34.491	12.52	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			267.12130	337.111	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			68.54970	43.837	12.61	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			330.50230	409.304	12.70	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			83.70230	54.904	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			640.54560	743.511	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			13.74560	9.111	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			297.74060	372.225	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			38.23740	22.741	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			440.93860	531.117	12.42	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			44.13860	26.717	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			669.29880	772.487	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			12.49880	8.087	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			365.34970	448.237	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			12.90000	8.415	12.88	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			650.11540	753.157	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			13.31540	8.757	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			863.58750	968.037	13.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			6.78750	3.637	13.77	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			465.03740	557.141	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			6.99120	3.785	13.73	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			756.24840	860.048	13.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			9.44840	5.648	13.30	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,139.88050	1,245.542	14.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			3.08050	1.142	14.90	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			659.70000	762.815	12.88	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			5.22400	2.535	14.15	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			902.83610	1,007.498	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			6.03610	3.098	13.94	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,547.46840	1,654.581	16.36	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	10.10	Put			0.66840	0.181	16.36	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			853.79120	958.185	13.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.75650	4.763	28.63	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,182.95650	3,079.063	28.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			555.23070	649.513	12.23	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			37.43070	23.813	12.23	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			245.78080	307.988	13.13	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			22.39370	15.688	12.50	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			187.98080	142.288	13.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			167.39290	209.246	13.68	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			309.59290	243.546	13.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			878.58940	981.678	13.08	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			10.78940	5.978	13.08	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			650.19370	751.388	12.50	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			528.01890	618.465	12.14	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			50.61890	33.065	12.14	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			85.59100	105.657	15.52	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			648.19100	560.257	15.52	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			197.94140	236.397	14.24	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			469.04140	398.797	14.24	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			2.12570	21.214	28.76	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,423.22570	3,333.614	28.76	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			948.94770	1,052.551	12.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			20.04770	14.951	12.46	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			636.82760	733.285	12.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			57.92760	45.685	12.09	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			217.43370	249.954	14.96	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			642.43370	565.454	14.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			30.02670	41.936	29.27	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,725.02670	3,627.436	29.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			887.89680	991.257	12.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			27.91290	24.824	12.36	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			42.89680	36.757	12.25	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			711.67370	807.878	12.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			76.67370	63.378	12.09	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			300.11610	347.237	13.69	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			415.11610	352.737	13.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,012.91290	1,119.324	12.36	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			313.13080	357.988	13.88	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			462.63080	397.688	13.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			808.66130	908.024	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			72.36130	61.724	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			579.71420	655.645	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			163.41420	129.345	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			892.27520	994.628	12.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			33.93550	30.222	12.33	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			113.69060	125.499	18.80	0.00	0	22,850

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	13.22	Put			1,517.39060	1,419.199	18.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,113.84690	1,221.596	12.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			27.54690	25.296	12.41	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			930.75250	843.764	16.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			176.68110	197.904	16.54	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			990.38110	901.604	16.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,095.56280	1,202.652	12.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			29.26280	26.352	12.36	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,050.23550	1,156.522	12.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			359.19920	306.455	13.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			371.74580	428.206	13.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			365.44580	311.905	13.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			96.48760	105.657	19.65	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,740.18760	1,639.357	19.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			187.05250	210.064	16.26	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			251.35000	207.642	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			442.81800	506.779	12.93	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			276.51800	230.479	12.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			133.74200	147.505	17.98	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,317.44200	1,221.205	17.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			375.49920	432.755	13.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			183.44230	146.934	12.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			532.39070	604.426	12.42	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			196.09070	158.126	12.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			233.67090	264.370	15.23	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			717.37090	638.070	15.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			467.65000	533.942	12.78	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			76.04250	64.732	12.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			643.64900	727.996	12.05	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			127.34900	101.696	12.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			379.66580	437.352	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			353.36580	301.052	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			549.74230	623.234	12.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			55.97520	48.328	12.23	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			875.29530	977.098	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			58.99530	50.798	12.22	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			521.08710	592.152	12.48	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			204.78710	165.852	12.48	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			792.34250	891.032	12.16	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			787.43430	883.217	12.10	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			93.73430	79.117	12.10	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			231.73390	258.206	15.76	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			848.03390	764.106	15.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			47.13400	55.021	28.90	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,083.43400	3,980.921	28.90	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,084.27710	1,189.054	12.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			40.57710	34.953	12.32	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			65.11710	73.489	28.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,306.81710	4,203.789	28.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,160.50070	1,264.238	12.24	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			52.20070	44.538	12.24	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			865.93830	961.917	12.04	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			107.63830	92.217	12.04	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			252.35570	274.981	16.49	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,054.05570	965.281	16.49	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			264.43600	283.460	17.19	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,269.33600	1,176.060	17.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			76.54850	81.200	27.90	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,611.44850	4,503.800	27.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,227.15500	1,330.742	12.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			62.05500	53.342	12.25	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			936.48560	1,030.371	12.03	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			121.38560	102.971	12.03	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			458.17730	499.741	14.28	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			625.67730	554.341	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			873.73680	962.171	12.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			163.43680	138.771	12.01	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			733.19430	803.475	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			242.89430	200.075	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,098.50590	1,194.539	11.98	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			50.78100	43.840	12.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,183.45730	2,078.654	20.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			164.31860	170.469	21.11	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,464.01860	2,357.069	21.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,488.44360	1,594.885	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			48.14360	41.485	12.81	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,451.08100	1,557.240	12.71	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			879.49610	797.150	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			281.55070	300.058	17.36	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,341.25070	1,246.658	17.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,114.87310	1,211.374	11.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			94.57310	77.974	11.98	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			183.75730	192.053	20.22	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			256.92770	212.659	12.17	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			0.00000	752.444	12.37	376,221.95	500	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			0.00000	239.044	12.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			157.39360	157.683	22.10	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,737.09360	2,624.283	22.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			379.79610	410.550	15.46	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			233.75930	192.910	12.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			738.60290	809.369	12.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			238.30290	195.969	12.03	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			238.64070	253.118	18.45	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,638.34070	1,539.718	18.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			717.22770	786.059	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			98.20590	81.139	11.98	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			940.84880	1,031.799	12.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			140.54880	118.399	12.00	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			517.69750	566.452	13.73	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			517.39750	453.052	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			744.05930	816.311	12.03	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			201.78460	210.043	20.05	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,174.08460	2,068.743	20.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			90.16160	94.620	27.57	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,862.46160	4,753.320	27.57	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,012.18880	1,102.952	11.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			71.48360	61.689	12.24	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			134.48880	111.652	11.97	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			830.45770	914.141	12.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			202.75770	172.841	12.07	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			276.42890	292.111	17.92	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,518.72890	1,420.811	17.92	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,299.18360	1,402.989	12.24	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,081.13900	1,169.718	11.91	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			144.63900	118.518	11.91	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			286.24010	299.871	18.55	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,759.74010	1,658.671	18.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			110.62960	110.795	27.22	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,004.12960	4,889.595	27.22	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,367.02370	1,470.096	12.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			80.52370	68.896	12.23	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			107.13580	112.378	27.21	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,416.43580	5,305.678	27.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,428.61100	1,532.081	12.23	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			87.91100	75.381	12.23	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,142.93070	1,230.436	11.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			152.23070	123.736	11.85	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			295.43390	307.593	19.19	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,004.73390	1,900.893	19.19	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			584.46940	626.958	14.71	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			758.96940	684.658	14.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,036.62220	3,149.206	15.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			15.42220	11.006	15.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,986.86810	3,099.831	15.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			15.66810	11.631	15.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,937.11680	3,050.491	15.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,350.45390	1,257.371	17.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			405.47660	427.355	17.31	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,434.27660	1,339.155	17.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			228.16830	194.828	12.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			870.34100	944.176	12.39	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	11.61	Put			309.14100	265.976	12.39	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			270.86330	278.740	20.48	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,469.66330	2,360.540	20.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			421.65390	445.571	17.02	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			111.80620	93.994	11.94	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,293.22690	1,387.992	11.84	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			122.02690	99.792	11.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			370.03250	388.618	18.01	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,638.83250	1,540.418	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			999.36830	1,083.028	12.15	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			15.91680	12.291	15.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,140.70180	1,227.831	11.92	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			169.50180	139.631	11.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			439.06200	465.157	16.73	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,267.86200	1,176.957	16.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,333.00620	1,432.194	11.94	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,197.97420	1,286.927	11.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			157.57420	129.027	11.84	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			303.11300	313.726	19.85	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,262.71300	2,155.826	19.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			107.23860	112.202	27.07	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,786.83860	5,674.302	27.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,484.64390	1,587.619	12.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			94.24390	79.719	12.18	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,205.41220	1,294.619	11.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			155.01220	126.719	11.82	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			710.18390	757.042	15.22	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			894.58390	820.642	15.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			864.56300	922.223	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			573.16300	510.023	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			871.87500	930.163	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			560.47500	497.963	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			868.20520	926.176	13.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			566.80520	503.976	13.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			685.34570	720.975	17.08	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,466.24570	1,380.975	17.08	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			683.27530	718.701	17.11	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,474.17530	1,388.701	17.11	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			687.42790	723.192	17.06	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,458.32790	1,373.192	17.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			689.94500	725.883	17.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,473.14500	1,388.083	17.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			694.13280	730.393	17.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,457.33280	1,372.593	17.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			692.03300	728.163	17.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,465.23300	1,380.363	17.08	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			848.62120	889.886	16.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,430.62120	1,350.786	16.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			846.30120	887.367	16.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,438.30120	1,358.267	16.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			843.99340	884.868	16.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,445.99340	1,365.768	16.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			850.56580	892.043	16.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,444.86580	1,365.143	16.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			855.21710	897.086	16.81	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,429.51710	1,350.186	16.81	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			852.88540	894.555	16.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,437.18540	1,357.655	16.83	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,177.11060	1,230.628	15.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			945.61060	877.828	15.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,174.10660	1,227.406	15.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			952.60660	884.606	15.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,180.13250	1,233.862	15.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			938.63250	871.062	15.04	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,000.31390	1,046.339	16.65	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,419.21390	1,343.839	16.65	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,005.45140	1,051.862	16.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,404.35140	1,329.362	16.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,002.87990	1,049.094	16.63	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,411.77990	1,336.594	16.63	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,419,885.95</b>	<b>10,500</b>	<b>1,616,942</b>
<b>Total \$ / R</b>											<b>961,736,384.05</b>	<b>91,366</b>	<b>2,986,509</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.75440		11.64680			199,824.80	17	1,937
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.92630		11.81630			83,484.10	7	186
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.11340		12.00030			0.00	0	166
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.28820		12.17120			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>283,308.90</b>	<b>24</b>	<b>2,289</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			5,067.45940	3,120.099	12.48	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			1,917.16830	1,202.196	12.49	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			56,710.25990	66,690.561	12.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			2,030.25990	1,250.561	12.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			55,828.44620	65,740.867	12.41	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			2,148.44620	1,300.867	12.41	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			41,747.45940	50,560.099	12.48	212,352.42	420	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			57,597.16830	67,642.196	12.49	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			12,734.90310	10,169.560	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			63,701.54670	72,020.123	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			13,071.54670	10,390.123	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			65,033.58150	73,582.628	12.06	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			12,403.58150	9,952.628	12.06	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	11.30	Call				64,364.90310	72,799.560	12.05	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				63,856.86550	69,991.256	12.71	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				33,826.86550	28,651.256	12.71	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				63,400.08350	69,489.200	12.74	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				34,370.08350	29,149.200	12.74	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				64,317.63110	70,497.157	12.68	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				33,287.63110	28,157.157	12.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				76,054.02530	81,719.387	13.02	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				43,934.02530	37,899.387	13.02	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				75,639.98080	81,270.374	13.05	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				44,519.98080	38,450.374	13.05	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				76,471.37030	82,171.944	12.98	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				43,351.37030	37,351.944	12.98	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>212,352.42</b>	<b>420</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>495,661.32</b>	<b>444</b>	<b>2,709</b>
£ / R	On 16/03/2015	Foreign Exchange Future			17.89760			17.73500			196,873.60	11	35,312
£ / R	On 12/06/2015	Foreign Exchange Future			18.14830			17.98230			326,669.40	18	6,881
£ / R	On 14/09/2015	Foreign Exchange Future			18.42560			18.25520			0.00	0	1,037
£ / R	On 11/12/2015	Foreign Exchange Future			18.68900			18.51310			0.00	0	0
<b>Total £ / R Future</b>											<b>523,543.00</b>	<b>29</b>	<b>43,230</b>
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				12.16100	15.190	17.21	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,032.56310	1,192.824	13.61	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				17.56310	15.224	13.61	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				38.20650	23.199	12.00	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call				103.81000	139.162	13.68	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put				678.81000	551.562	13.68	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				21.70680	27.505	16.06	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,536.70680	1,379.905	16.06	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Put				1,594.81290	1,437.433	16.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call				84.00080	112.461	13.94	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put				779.00080	644.862	13.94	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				32.08890	41.118	15.32	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				1,297.08890	1,143.518	15.32	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				773.20650	920.799	12.00	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,917.16100	1,757.590	17.21	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				20.42300	25.829	16.18	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,575.42300	1,418.229	16.18	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				20.11540	25.428	16.21	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				1,585.11540	1,427.828	16.21	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Call				19.81290	25.033	16.24	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				1,166.69600	1,044.949	15.02	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				306.95260	350.912	15.04	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				1,174.65260	1,052.612	15.04	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	18.86	Call			304.92520	348.597	15.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,182.62520	1,060.297	15.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			308.99600	353.249	15.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			567.06310	617.577	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,271.86310	1,151.977	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,275.61770	7,445.959	20.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.41770	0.359	20.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			571.85030	622.918	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,256.65030	1,137.318	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			569.44960	620.240	14.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,264.24960	1,144.640	14.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			940.83960	835.883	13.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			960.37900	1,030.988	13.80	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			947.27900	841.988	13.80	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			956.88980	1,027.105	13.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			953.78980	848.105	13.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			963.93960	1,034.883	13.78	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>64,662</b>
<b>Total £ / R</b>											<b>523,543.00</b>	<b>29</b>	<b>107,892</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09849		0.09813			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10005		0.09967			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10178		0.10139			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,553</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			11.86240	12.664	21.40	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,199.36240	1,163.664	21.40	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			818.06090	853.657	15.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			5.56090	4.657	15.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			129.90010	142.952	17.37	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			317.40010	293.952	17.37	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,011.71590	1,047.224	14.83	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			44.61590	42.524	14.83	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			355.13990	377.208	16.25	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			388.03990	372.508	16.25	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			127.59200	134.024	19.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,160.49200	1,129.324	19.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,213.53440	1,248.508	14.37	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			74.83440	70.708	14.37	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			549.89600	572.777	15.47	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			411.19600	394.977	15.47	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			270.38160	278.187	18.55	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,131.68160	1,100.387	18.55	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>14,553</b>
€ / R	On	12/02/2015	Foreign Exchange Future			13.22590		13.12630			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.24580		13.14860			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.29660		13.19900			9,679,924.80	728	78,708
€ / R	On	01/06/2015	Foreign Exchange Future			13.47930		13.37930			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.50610		13.40560			1,350,610.00	100	69,296
€ / R	On	14/09/2015	Foreign Exchange Future			13.74070		13.63590			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.96920		13.85880			0.00	0	1,550
<b>Total € / R Future</b>											<b>11,030,534.80</b>	<b>828</b>	<b>160,261</b>
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Call			51.85350	92.762	15.59	0.00	0	4,000
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Put			95.55350	36.862	15.59	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			6.88810	8.710	17.32	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			848.28810	752.910	17.32	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			6.60180	8.348	17.36	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			858.00180	762.548	17.36	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			6.32720	8.000	17.39	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			867.72720	772.200	17.39	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			1.11040	1.417	18.76	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,262.51040	1,165.617	18.76	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,116.01780	2,018.511	21.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			80.28320	54.291	12.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			328.27040	389.405	13.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,750.00290	1,653.050	20.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			147.46720	175.507	13.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			766.43720	858.488	13.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			17.43720	11.888	13.38	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			429.28320	500.891	12.85	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,809.15840	1,712.075	20.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			43.59320	49.536	16.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			129.27040	92.805	13.02	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			45.20730	51.465	16.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			846.20730	754.865	16.17	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			9.00290	9.650	20.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,086.25060	1,988.771	21.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			8.85530	9.480	20.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			348.46720	278.907	13.75	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			65.95260	77.086	15.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			666.95260	580.486	15.34	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			8.15840	8.675	20.34	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,165.65630	2,068.110	21.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			7.52350	7.946	20.51	33,771.78	4,250	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			864.59320	772.936	16.26	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			29.09230	32.347	17.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,080.09230	985.746	17.31	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			5.25060	5.371	21.29	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,304.79720	2,207.164	22.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			5.01780	5.111	21.40	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,759.85530	1,662.880	20.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			8.71060	9.312	20.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,769.71060	1,672.712	20.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			4.65630	4.709	21.57	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			4.94300	5.028	21.43	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,125.94300	2,028.428	21.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,858.52350	1,761.346	20.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			5.49610	5.646	21.19	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,056.49610	1,959.046	21.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			3.79720	3.764	22.05	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			169.34930	186.614	16.20	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,100.04930	1,017.314	16.20	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			156.28290	171.674	16.53	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,186.98290	1,102.374	16.53	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			172.13800	189.800	16.14	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,082.83800	1,000.500	16.14	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			170.73720	188.198	16.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,091.43720	1,008.898	16.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			93.74200	100.312	19.30	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,038.14200	1,944.212	19.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			859.94210	944.537	12.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			104.34210	88.437	12.23	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			418.92390	468.701	13.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			413.32390	362.601	13.33	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			90.95280	97.190	19.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,085.35280	1,991.090	19.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			297.65680	330.087	14.43	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			672.05680	603.987	14.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			90.40860	96.583	19.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,094.80860	2,000.483	19.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			91.50030	97.803	19.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,075.90030	1,981.703	19.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,870.67470	1,778.994	18.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			248.83360	262.143	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,852.93360	1,761.444	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			247.70010	260.916	17.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,861.80010	1,770.216	17.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			246.57470	259.693	18.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,582.67910	1,487.659	16.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			439.85520	455.115	16.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,591.05520	1,495.915	16.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			700.40160	734.435	13.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			741.60160	665.235	13.79	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			271.60950	277.089	20.16	0.00	0	6,076

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	16.50	Put			2,912.80950	2,807.889	20.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			443.11810	458.609	16.64	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,574.31810	1,479.409	16.64	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			441.47910	456.859	16.67	0.00	0	0
<b>Total € / R Option</b>											<b>33,771.78</b>	<b>4,250</b>	<b>319,265</b>
<b>Total € / R</b>											<b>11,064,306.58</b>	<b>5,078</b>	<b>479,526</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.10680		9.08310			18,213.60	2	8,100
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.19080		9.16650			0.00	0	11,448
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.28860		9.26270			46,443.00	5	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.38390		9.35490			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>64,656.60</b>	<b>7</b>	<b>20,298</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			30.35450	34.840	18.45	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			647.25450	628.040	18.45	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			11.62510	13.067	19.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			928.52510	906.267	19.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			224.60770	244.409	16.89	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			141.50770	137.609	16.89	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			76.32530	85.963	17.68	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			393.22530	379.163	17.68	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			11.29400	12.700	19.24	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			938.19400	915.900	19.24	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			6.58330	7.460	20.09	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,123.48330	1,100.660	20.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			11.96670	13.513	19.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			918.86670	896.713	19.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			55.60200	59.229	15.02	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			620.06650	648.877	14.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			103.56650	108.077	14.85	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			225.18420	228.283	15.00	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			68.80530	76.457	17.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,142.30530	1,125.657	17.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			67.85350	75.398	17.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,151.35350	1,134.598	17.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			822.10200	850.029	15.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,160.41690	1,143.554	17.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			314.06170	340.727	15.13	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			297.56170	299.927	15.13	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			191.70860	210.513	15.93	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			525.20860	519.713	15.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			391.68420	419.083	15.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			155.00110	170.843	16.31	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			638.50110	630.043	16.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			66.91690	74.354	17.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			133.24360	139.066	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,210.54360	1,190.466	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			131.99470	137.736	16.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,219.29470	1,199.136	16.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			130.76180	136.419	16.60	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,228.06180	1,207.819	16.60	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,119.43190	2,148.120	15.24	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			14.53190	14.220	15.24	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,069.86330	2,098.552	14.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			14.96330	14.652	14.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,020.30940	2,048.998	14.71	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			15.40940	15.098	14.71	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,809</b>
<b>Total AU\$ / R</b>											<b>64,656.60</b>	<b>7</b>	<b>27,107</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.37580		9.36100			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.50370		9.48810			0.00	0	1,631
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			13.28300	17.165	16.83	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			742.28300	731.365	16.83	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			12.76050	16.604	16.87	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			751.76050	740.804	16.87	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			12.25680	16.062	16.90	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			761.25680	750.262	16.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			653.60110	644.085	14.72	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			135.44270	141.717	14.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			637.34270	628.017	14.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			133.58780	139.746	14.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			645.48780	636.046	14.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			131.70110	137.785	14.72	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			165.05400		126.57710			0.00	0	10,000
<b>Total CF CANDO CAFZ Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAFZ</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO	On	02/03/2015	Foreign Exchange Future			747.27000		528.00000			0.00	0	30
<b>Total CF CANDO CAGE Future</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total CF CANDO CAGE</b>											<b>0.00</b>	<b>0</b>	<b>30</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Future			12.73450		12.64720			0.00	0	3,031
CHF / R	On	12/06/2015	Foreign Exchange Future			12.98000		12.89050			0.00	0	6,502
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>9,533</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			120.48310	142.261	15.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			463.28310	397.761	15.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			118.15200	139.477	15.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			470.95200	404.977	15.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			115.86610	136.743	16.00	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			478.66610	412.243	16.00	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,110.16800	1,190.331	13.04	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			59.66800	50.331	13.04	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,101.62350	1,181.678	13.05	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			61.12350	51.678	13.05	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,093.10580	1,173.053	13.06	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			62.60580	53.053	13.06	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>9,533</b>
CNH / R	On	16/03/2015	Foreign Exchange Future			1.87210		1.85500			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.88160		1.86360			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			732.22560	879.477	13.94	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			82.22560	58.477	13.94	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			651.77990	793.723	13.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			101.77990	72.723	13.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			575.01700	710.857	13.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			125.01700	89.857	13.60	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			671.17360	792.608	13.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			435.17360	376.608	13.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			615.22910	733.817	13.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			479.22910	417.817	13.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			568.65920	677.839	13.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			532.65920	461.839	13.06	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	16/03/2015	Foreign Exchange Future			1.78910		1.77520			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.82330		1.80760			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.85970		1.84140			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			431.88740	538.483	15.54	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			79.88740	47.483	15.54	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			359.88290	458.847	15.56	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			107.88290	67.847	15.56	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			297.17270	385.167	15.58	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			145.17270	94.167	15.58	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			989.85940	1,104.865	14.57	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			313.85940	271.865	14.57	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			926.43900	1,037.006	14.58	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			350.43900	304.006	14.58	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			865.66100	971.633	14.60	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			389.66100	338.633	14.60	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			438.51120	382.946	14.10	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,380.56990	1,516.013	14.04	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			366.56990	319.013	14.04	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,313.05810	1,444.991	14.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			399.05810	347.991	14.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,252.51120	1,379.946	14.10	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.12770		0.12650			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12480		0.12390			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05470		0.05600			69,250.20	1,266	15,606
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04770		0.04830			186,984.00	3,920	76,374
<b>Total NGN / R Future</b>											<b>256,234.20</b>	<b>5,186</b>	<b>91,980</b>
<b>Total NGN / R</b>											<b>256,234.20</b>	<b>5,186</b>	<b>91,980</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.13120		1.13330			22,624.00	20	338
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.13250		1.13450			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13430		1.13630			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13680		1.13870			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>22,624.00</b>	<b>20</b>	<b>638</b>
<b>Total QUANTO € / \$</b>											<b>22,624.00</b>	<b>20</b>	<b>638</b>
RAIN	On	16/03/2015	Foreign Exchange Future			20,880.14000		20,714.44000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 16/03/2015 Foreign Exchange Future			4.66170		4.64130			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.63700		4.61820			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			3.41190	3.932	13.40	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			352.11190	332.232	13.40	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			3.27280	3.692	13.54	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			361.97280	341.992	13.54	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			3.14300	3.470	13.68	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			371.84300	351.770	13.68	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			29.28000	31.043	12.93	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			401.08000	384.043	12.93	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			28.19640	29.900	12.99	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			409.99640	392.900	12.99	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			27.15530	28.801	13.04	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			418.95530	401.801	13.04	0.00	0	0
<b>Total TRY / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 16/03/2015 Foreign Exchange Future			1.75090		1.73440			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.69880		1.68190			0.00	0	0
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total Futures</b>								<b>971 497 399.60</b>	<b>86,960</b>	<b>1,726,040</b>
<b>Total Options</b>								<b>2 666 010.14</b>	<b>15,170</b>	<b>2,008,098</b>
<b>Grand Total:</b>								<b>974,163,409.74</b>	<b>102,130</b>	<b>3,734,138</b>