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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/02/2015 Foreign Exchange Future			11.64350		11.70980			26,174,588.00	2,248	0
\$ / R On 17/02/2015 Foreign Exchange Future			11.64530		11.70980			0.00	0	681
\$ / R On 23/02/2015 Foreign Exchange Future			11.65290		11.71740			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.65660		11.72120			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.65850		11.72310			0.00	0	2,248
\$ / R On 27/02/2015 Foreign Exchange Future			11.66040		11.72500			0.00	0	1,140
\$ / R On 09/03/2015 Foreign Exchange Future			11.67930		11.74410			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.68500		11.74980			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.69260		11.75750			70,903,926.40	6,064	1,189,664
\$ / R On 27/03/2015 Foreign Exchange Future			11.71360		11.77760			0.00	0	2,964
\$ / R On 01/04/2015 Foreign Exchange Future			11.72310		11.78660			1,359,879.60	116	116
\$ / R On 28/04/2015 Foreign Exchange Future			11.77480		11.83840			3,049,673.20	259	2,709
\$ / R On 27/05/2015 Foreign Exchange Future			11.83100		11.89930			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.85670		11.92490			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.86260		11.93070			23,974,314.60	2,021	117,248
\$ / R On 26/06/2015 Foreign Exchange Future			11.89020		11.95830			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			11.95530		12.02310			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.01240		12.08020			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.04000		12.10780			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.04780		12.11570			24,095,600.00	2,000	28,148
\$ / R On 28/09/2015 Foreign Exchange Future			12.07530		12.14340			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	28/10/2015	Foreign Exchange Future			12.13430		12.20270			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.18920		12.25790			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.21450		12.28340			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.22040		12.28930			0.00	0	39,663
\$ / R	On	21/12/2015	Foreign Exchange Future			12.23990		12.30900			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.34310		12.41310			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.39990		12.46740			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.40610		12.47320			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.58440		12.64130			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.59260		12.64900			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.78530		12.83060			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.79350		12.83830			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.96980		13.00450			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.98010		13.01410			0.00	0	0
Total \$ / R Future											149,557,981.80	12,708	1,396,748
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			136.02400	63.500	19.02	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			6.22400	0.000	19.02	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			156.11570	95.894	20.37	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			16.31570	20.594	20.37	0.00	0	0
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			521.13270	456.745	16.10	0.00	0	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			3.73270	3.845	16.10	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			188.39150	135.655	14.41	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			67.19150	79.055	14.41	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.04550	0.036	39.01	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,778.84550	2,843.436	39.01	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			921.68170	857.055	18.58	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.48170	0.455	18.58	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			574.24720	510.877	15.90	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			3.04720	4.277	15.90	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,423.10000	3,358.500	22.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	22.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			576.42070	513.851	15.78	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			3.32070	5.351	15.78	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			201.66460	149.084	14.45	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			76.66460	88.684	14.45	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			61.58640	38.972	16.89	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			286.58640	328.572	16.89	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			511.88100	450.333	15.28	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			6.88100	9.933	15.28	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			265.63780	214.343	13.80	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			91.53780	105.043	13.80	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			168.33130	132.354	14.65	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			198.53130	227.354	14.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,437.97570	1,373.033	16.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.47570	0.433	16.34	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			1,258.49500	1,193.560	15.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.99500	0.960	15.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,059.82290	995.031	14.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00020	0.000	29.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,757.50560	2,692.604	23.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00560	0.004	23.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.01730	0.012	19.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	23.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,242.50000	7,307.400	23.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			17.14590	11.836	21.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,259.64590	1,319.236	21.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,757.50020	3,692.600	29.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,308.19800	1,368.221	22.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			2.30260	1.346	26.85	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,444.80260	2,508.746	26.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			35.06210	25.271	19.26	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			857.56210	912.671	19.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,257.51730	2,192.612	19.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			885.70540	941.288	19.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			23.10420	16.445	20.79	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,085.60420	1,143.844	20.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			113.73940	87.673	15.73	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			356.23940	395.073	15.73	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			15.69800	10.821	22.05	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			394.58970	435.440	16.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			40.66050	29.470	18.75	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			783.16050	836.870	18.75	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			141.31800	110.831	15.15	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			283.81800	318.231	15.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			33.20540	23.888	19.45	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			290.78060	325.657	15.21	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			116.23070	89.745	15.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			348.73070	387.145	15.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			191.39820	153.959	14.33	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			193.89820	221.359	14.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			102.08970	78.040	16.02	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			218.06660	247.589	14.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			157.53520	124.656	14.86	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			250.03520	282.056	14.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			247.08520	201.652	13.92	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			139.58520	159.052	13.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			138.28060	108.257	15.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			172.62880	196.416	14.10	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			195.56090	157.600	14.28	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			188.06090	215.000	14.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			307.13810	257.553	13.80	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			99.63810	114.953	13.80	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			175.56660	140.189	14.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			118.54830	135.884	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			270.08480	222.938	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			122.58480	140.338	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			361.20830	308.648	13.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			73.70830	86.048	13.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			210.12880	169.016	14.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			82.81960	96.236	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			313.60890	263.634	13.79	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			96.10890	111.034	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			397.59620	343.353	13.64	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			60.09620	70.753	13.64	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			276.04830	228.484	13.86	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			68.03040	79.681	13.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			368.33070	315.423	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			70.83070	82.823	13.69	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			492.35020	434.651	13.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			34.85020	42.051	13.49	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			340.31960	288.836	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			44.16710	52.706	13.55	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			412.68400	357.807	13.62	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			55.18400	65.206	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			746.60770	683.005	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			9.10770	10.405	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			375.53040	322.281	13.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			23.10790	28.463	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			534.58610	475.691	13.43	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			27.08610	33.091	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			775.53330	711.715	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			8.03330	9.115	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			451.66710	395.306	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			8.37700	9.527	13.62	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			756.23520	692.557	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			8.73520	9.957	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			970.92960	906.290	14.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			3.42960	3.690	14.42	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			560.60790	501.063	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			3.58050	3.864	14.38	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			862.99250	798.695	14.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			5.49250	6.095	14.00	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,248.53680	1,183.604	15.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			1.03680	1.004	15.50	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			765.87700	702.127	13.62	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			2.32290	2.431	14.76	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,010.38550	945.667	14.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			2.88550	3.067	14.57	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,657.69400	1,592.764	17.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.19400	0.164	17.31	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			961.08050	896.464	14.38	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			6.93090	5.860	32.24	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,079.33090	3,142.260	32.24	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			653.16680	594.801	13.22	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			25.56680	31.201	13.22	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			312.78690	267.518	13.92	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			16.93220	19.738	13.31	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			145.18690	163.918	13.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			213.99330	179.297	14.62	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			246.39330	275.697	14.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			984.09640	921.388	13.99	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			6.49640	7.788	13.99	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			754.53220	693.339	13.31	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			110.97120	90.804	16.60	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			564.37120	607.704	16.60	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			622.26980	566.793	13.16	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			35.66980	43.693	13.16	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			245.10150	215.485	15.08	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			406.70150	440.684	15.08	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			24.33630	22.154	30.73	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,335.93630	3,397.354	30.73	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,055.11960	993.986	13.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			16.71960	19.186	13.09	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			738.01030	679.723	12.60	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			49.61030	54.923	12.60	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			263.89950	234.630	15.77	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			574.59950	613.630	15.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			46.24250	39.472	30.28	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,626.94250	3,688.472	30.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			997.95670	935.472	12.71	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			25.92220	30.165	12.79	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			38.65670	44.472	12.71	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			816.27390	756.916	12.58	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			66.97390	75.916	12.58	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			361.95110	325.386	14.49	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			362.65110	394.386	14.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,125.22220	1,061.165	12.79	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			374.24540	338.669	14.69	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			409.34540	441.969	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			915.82120	855.657	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			65.12120	73.057	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			667.48510	618.913	12.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			136.78510	156.313	12.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,001.42660	940.273	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			31.26500	36.612	12.75	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			135.67280	119.006	19.57	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			1,424.97280	1,476.406	19.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,226.74210	1,162.967	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			26.04210	30.367	12.79	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			853.21500	897.059	17.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			211.34430	188.165	17.33	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			910.64430	955.565	17.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,207.81470	1,144.653	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			27.11470	32.053	12.78	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,161.96500	1,099.212	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			317.64330	344.902	14.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			443.86120	403.192	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			323.16120	350.592	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			114.68060	100.399	20.43	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,643.98060	1,697.799	20.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			223.91500	199.659	17.05	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			217.16850	240.792	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			521.16730	477.643	13.67	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			240.46730	265.043	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			158.82900	140.390	18.77	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,228.12900	1,277.790	18.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			448.34330	407.502	14.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			154.92380	175.518	13.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			617.13880	570.258	13.18	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			166.43880	187.658	13.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			279.60310	251.221	16.03	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			648.90310	688.621	16.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			547.86850	503.392	13.53	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			68.35030	76.492	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			738.55710	684.385	12.65	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			107.85710	121.785	12.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			452.87070	411.859	14.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			312.17070	339.259	14.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			635.62380	588.118	13.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			50.72660	57.673	12.66	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			984.08260	923.121	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			53.38260	60.521	12.64	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			605.07790	558.609	13.24	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			174.37790	196.009	13.24	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			899.05030	839.092	12.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			891.98060	833.672	12.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			83.68060	93.472	12.55	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			274.25020	247.629	16.56	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			775.95020	817.429	16.56	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			58.73960	48.390	29.24	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,980.43960	4,038.190	29.24	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,194.11290	1,131.215	12.64	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			35.81290	41.015	12.64	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			76.70050	67.549	28.79	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,203.60050	4,262.249	28.79	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,267.78620	1,205.826	12.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			44.68620	50.526	12.44	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			970.48780	912.749	12.43	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			97.38780	107.449	12.43	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			292.16900	267.267	17.24	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			979.06900	1,021.967	17.24	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			300.46290	276.823	17.89	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,190.26290	1,234.423	17.89	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			88.14450	74.950	28.23	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,507.94450	4,562.550	28.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,334.08310	1,269.629	12.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			53.88310	57.229	12.26	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,037.94500	980.148	12.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			107.74500	117.748	12.35	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			522.65400	486.057	15.01	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			574.85400	606.057	15.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			972.38650	916.081	12.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			146.68650	158.281	12.37	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			819.78330	770.810	12.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			214.08330	233.010	12.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,198.50880	1,139.049	12.19	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			42.61750	45.649	12.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,087.49780	2,138.678	20.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			180.13410	165.170	21.67	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,364.43410	2,417.370	21.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,595.84240	1,530.796	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			40.14240	42.996	12.72	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,558.31750	1,493.449	12.64	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			815.85960	852.422	16.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			317.09560	292.829	18.00	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,261.39560	1,305.029	18.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,215.01480	1,155.350	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			79.31480	87.550	12.17	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			203.19780	186.478	20.80	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			227.10160	246.654	12.79	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			770.02850	722.917	13.01	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			254.32850	275.117	13.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			166.09140	154.468	22.73	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,630.39140	2,686.668	22.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			431.55960	400.222	16.15	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			206.46920	224.133	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			825.53300	776.351	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			209.83300	228.551	12.65	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			267.78940	246.410	19.06	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,552.08940	1,598.610	19.06	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	On	14/09/2015	Foreign Exchange Option	11.54	Call			802.80160	754.454	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			82.80880	91.249	12.19	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,039.80230	982.474	12.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			124.10230	134.674	12.31	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			588.61870	549.081	14.43	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			472.91870	501.281	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			832.16920	781.934	12.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			221.94210	204.424	20.61	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,078.54210	2,129.124	20.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			97.59090	85.569	27.68	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,754.19090	4,810.269	27.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,109.31210	1,051.478	12.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			61.14090	64.075	12.13	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			115.91210	126.178	12.23	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			927.08060	869.876	12.40	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			183.68060	194.575	12.40	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			308.53030	285.270	18.53	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,435.13030	1,479.970	18.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,404.54090	1,339.375	12.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,174.83510	1,116.410	12.11	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			122.13510	132.110	12.11	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			315.59500	292.395	19.09	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,672.89500	1,718.095	19.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			113.83030	103.367	27.46	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,891.13030	4,949.067	27.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,470.46870	1,405.949	12.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			67.76870	71.649	12.13	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			114.40500	100.885	27.16	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,306.50500	5,361.685	27.16	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,531.02260	1,466.195	12.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			73.12260	76.995	12.07	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,233.64700	1,175.028	11.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			125.74700	135.828	11.98	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			321.10360	298.263	19.63	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,913.20360	1,959.063	19.63	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			649.42510	609.319	15.23	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			706.02510	734.819	15.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,147.31490	3,079.103	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.01490	8.703	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,097.83380	3,029.649	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.53380	9.249	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,048.38490	2,980.228	14.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,273.47710	1,312.237	17.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			443.86280	414.924	17.76	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,354.56280	1,394.524	17.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			201.80990	213.218	12.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			959.09370	903.269	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			279.79370	292.869	12.69	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			288.35220	268.824	20.85	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,369.05220	2,418.424	20.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			462.77710	432.637	17.48	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			91.62250	96.290	11.77	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,387.13930	1,323.162	11.69	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			97.83930	102.762	11.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			403.47060	376.750	18.44	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,554.17060	1,596.350	18.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,091.10990	1,033.618	12.33	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.08490	9.828	14.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,230.53710	1,171.994	12.01	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			141.23710	151.594	12.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			483.05430	451.664	17.19	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,193.75430	1,231.264	17.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,430.92250	1,366.690	11.77	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,287.74440	1,227.594	11.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			128.74440	137.694	11.84	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			324.14480	302.612	20.20	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,165.14480	2,212.712	20.20	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			113.05980	103.089	27.14	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,674.05980	5,733.189	27.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,584.65700	1,521.264	12.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			75.65700	81.364	12.02	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,295.21930	1,234.953	11.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			126.21930	135.053	11.82	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			323.98930	312.293	23.98	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,310.88930	3,369.193	23.98	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,093.93430	1,040.177	12.57	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			280.83430	297.077	12.57	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			774.36460	734.998	15.57	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			836.96460	865.098	15.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			938.26440	894.630	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			525.06440	548.530	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			946.10930	902.175	13.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			512.90930	536.075	13.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			942.17240	898.388	13.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			518.97240	542.288	13.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			738.19960	708.434	17.33	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,386.89960	1,414.034	17.33	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			735.90570	706.150	17.35	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,394.60570	1,421.750	17.35	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			733.55570	703.879	17.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,402.25570	1,429.479	17.37	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			740.44920	710.918	17.36	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,401.44920	1,428.318	17.36	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			745.11750	715.499	17.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,386.11750	1,412.899	17.32	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			742.81160	713.202	17.34	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,393.81160	1,420.602	17.34	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			902.16310	875.677	17.13	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,381.56310	1,400.377	17.13	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			907.36040	880.740	17.08	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,366.76040	1,385.440	17.08	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			904.75530	878.202	17.11	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,374.15530	1,392.902	17.11	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			909.12540	882.776	17.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,380.82540	1,399.276	17.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			914.34710	887.858	17.08	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,366.04710	1,384.358	17.08	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			911.72980	885.314	17.10	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,373.42980	1,391.814	17.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,257.23360	1,232.494	15.37	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			892.73360	902.694	15.37	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,253.97280	1,229.332	15.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			899.47280	909.532	15.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,250.73720	1,226.181	15.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			906.23720	916.381	15.43	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,066.06930	1,043.493	16.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,361.96930	1,373.393	16.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,071.77000	1,049.083	16.88	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,347.67000	1,358.983	16.88	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,068.91320	1,046.285	16.90	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,354.81320	1,366.185	16.90	0.00	0	0
Total \$ / R Option											0.00	0	1,623,942
Total \$ / R											149,557,981.80	12,708	3,020,690
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.69260		11.75750			654,785.60	56	1,917
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.86260		11.93070			0.00	0	169
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.04780		12.11570			0.00	0	156
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.22040		12.28930			0.00	0	0
Total \$ / R MAXI Future											654,785.60	56	2,242
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,321.93980	1,682.917	13.51	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			50,906.71290	44,831.605	13.14	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			3,156.71290	3,571.605	13.14	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			67,967.57900	61,802.227	13.57	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			1,217.57900	1,542.226	13.57	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			67,018.76150	60,871.198	13.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			1,268.76150	1,611.198	13.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			66,071.93980	59,942.917	13.51	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			10,785.71030	12,396.855	12.76	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			73,090.37120	67,932.229	12.77	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			11,020.37120	12,672.229	12.77	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			74,624.79370	69,385.694	12.75	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			10,554.79370	12,125.694	12.75	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			73,855.71030	68,656.855	12.76	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			72,375.19930	67,510.567	13.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			29,805.19930	31,730.567	13.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			71,882.10230	67,040.984	13.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			30,312.10230	32,260.984	13.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			71,392.73610	66,575.807	13.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			30,822.73610	32,795.807	13.30	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			83,660.82180	78,777.417	13.47	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			39,730.82180	41,737.417	13.47	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			83,220.04380	78,350.572	13.51	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			40,290.04380	42,310.572	13.51	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			84,105.45410	79,207.225	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			39,175.45410	41,167.225	13.43	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										654,785.60	56	2,662
£ / R	On 16/03/2015	Foreign Exchange Future			17.98530		18.10430			575,529.60	32	35,991
£ / R	On 12/06/2015	Foreign Exchange Future			18.23520		18.35930			0.00	0	6,961
£ / R	On 14/09/2015	Foreign Exchange Future			18.51380		18.63760			0.00	0	1,039
£ / R	On 11/12/2015	Foreign Exchange Future			18.77880		18.90390			0.00	0	0
Total £ / R Future										575,529.60	32	43,991
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			31.15820	16.999	15.09	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			470.47820	537.448	12.72	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,392.78660	1,273.331	14.07	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			8.48660	8.031	14.07	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,224.37500	1,330.293	15.28	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			1,117.31750	998.532	12.51	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			13.01750	13.232	12.51	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			659.01910	551.372	11.86	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			54.71910	66.072	11.86	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			144.77820	92.748	12.72	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			1,552.39420	1,663.674	16.53	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			47.76180	26.670	14.17	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			943.46180	1,041.370	14.17	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			29.15340	15.863	15.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,214.85340	1,320.563	15.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			28.67500	15.593	15.28	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put			1,176.85820	1,281.699	15.09	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call			180.66810	120.155	12.45	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put			386.36810	444.855	12.45	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	16/03/2015	Foreign Exchange Option	19.31	Call			28.20610	15.329	15.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,233.90610	1,340.029	15.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			16.69420	8.974	16.53	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			914.46800	983.349	15.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			421.03220	366.116	15.10	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			921.73220	990.916	15.10	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			426.52420	371.001	15.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			907.22420	975.801	15.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			423.76800	368.549	15.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,657.94610	7,534.134	21.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.34610	0.334	21.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			729.68690	661.099	15.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,032.08690	1,087.299	15.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			726.60070	658.248	15.16	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,039.00070	1,094.448	15.16	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			723.52560	655.413	15.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,045.92560	1,101.613	15.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			775.75390	812.585	14.08	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,175.38250	1,087.325	14.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			781.48250	818.525	14.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,183.93730	1,095.471	14.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			770.03730	806.671	14.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,179.65390	1,091.385	14.08	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											575,529.60	32	112,153
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09869		0.09880			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10025		0.10038			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10197		0.10209			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			13.48540	9.569	22.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,133.08540	1,140.369	22.02	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			884.40290	872.841	16.61	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			4.00290	3.641	16.61	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			148.75370	130.153	17.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			268.35370	260.953	17.16	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,077.24860	1,060.154	14.67	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			39.34860	35.454	14.67	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			395.05620	375.225	16.11	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			357.15620	350.525	16.11	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			142.37270	129.442	19.58	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,104.47270	1,104.742	19.58	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,276.58500	1,260.056	14.23	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			67.48500	63.256	14.23	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	0.10	Call			595.13840	576.498	15.44	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			386.03840	379.698	15.44	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			290.24150	276.142	18.52	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,081.14150	1,079.342	18.52	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	23/02/2015	Foreign Exchange Future			13.30010		13.36410			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.34760		13.41200			133,476.00	10	84,802
€ / R	On	01/06/2015	Foreign Exchange Future			13.53060		13.59860			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.55740		13.62520			0.00	0	99,711
€ / R	On	14/09/2015	Foreign Exchange Future			13.79240		13.85880			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.01910		14.08740			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.84040		14.87940			0.00	0	0
Total € / R Future											133,476.00	10	196,770
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			8.92720	3.163	18.48	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			634.82720	693.063	18.48	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			8.58000	3.008	18.55	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			644.48000	702.908	18.55	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			8.20140	2.861	18.62	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			654.10140	712.761	18.62	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			1.36150	0.430	21.41	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,047.26150	1,110.330	21.41	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,903.12950	1,965.294	21.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			27.76650	32.712	12.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			465.89530	409.728	12.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,538.49020	1,599.023	20.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			212.03250	172.703	13.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			967.72480	903.683	13.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			5.72480	6.083	13.58	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			589.76650	530.312	12.68	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,597.31530	1,658.179	20.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			57.88970	42.295	16.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			53.89530	62.128	12.82	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			60.33660	44.133	16.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			648.33660	696.533	16.07	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			10.49020	6.623	20.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,873.42720	1,935.491	21.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			10.28410	6.474	20.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			200.03250	225.103	13.39	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			91.73030	69.443	15.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			479.73030	521.843	15.18	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			9.31530	5.779	20.45	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,952.67240	2,014.994	21.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			8.44390	5.161	20.59	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			665.88970	714.695	16.18	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			36.92260	26.358	17.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			874.92260	928.758	17.34	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			5.42720	3.091	21.24	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,091.61410	2,154.318	21.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			5.12950	2.894	21.33	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,548.28410	1,608.874	20.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			10.08200	6.328	20.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,558.08200	1,618.728	20.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			4.67240	2.594	21.47	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			5.03430	2.831	21.35	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,913.03430	1,975.231	21.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,646.44390	1,707.561	20.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			5.74390	3.302	21.16	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,843.74390	1,905.702	21.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			3.61410	1.918	21.86	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			208.73840	187.751	16.13	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			920.13840	967.151	16.13	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			191.75510	172.336	16.47	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,003.15510	1,051.736	16.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			212.36710	191.045	16.06	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			903.76710	950.446	16.06	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			210.54030	189.389	16.10	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			911.94030	958.789	16.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			66.40410	72.783	12.13	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			528.15770	485.042	13.25	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			302.95770	327.642	13.25	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			525.10470	560.436	14.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			106.47680	95.569	19.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,891.27680	1,948.169	19.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			110.75080	99.393	19.32	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,835.55080	1,891.993	19.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,041.60410	980.183	12.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			107.87530	96.820	19.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,872.67530	1,929.420	19.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			107.17280	96.192	19.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,881.97280	1,938.792	19.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			370.30470	337.836	14.32	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,685.87630	1,731.248	18.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			287.31190	266.214	17.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,668.51190	1,713.814	17.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			286.03790	264.927	17.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,677.23790	1,722.527	17.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			284.67630	263.648	18.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			796.23500	755.433	13.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			608.83500	636.333	13.81	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	14.99	Call			499.16980	469.030	16.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,401.76980	1,439.930	16.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			497.23210	467.192	16.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,409.83210	1,448.092	16.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			495.30190	465.370	16.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,417.90190	1,456.270	16.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			298.99380	279.480	20.14	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,711.59380	2,760.380	20.14	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,145.70290	1,118.448	15.60	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,206.30290	1,218.048	15.60	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,142.82500	1,115.681	15.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,213.42500	1,225.281	15.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,139.96870	1,112.563	15.64	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,220.56870	1,232.163	15.64	0.00	0	0
Total € / R Option											0.00	0	291,965
Total € / R											133,476.00	10	488,735
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.08120		9.11250			0.00	0	8,180
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.16370		9.19670			0.00	0	11,446
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.26270		9.29410			0.00	0	767
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.35720		9.38950			0.00	0	0
Total AU\$ / R Future											0.00	0	20,393
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			246.54940	216.950	17.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			134.04940	135.750	17.35	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			87.50910	70.111	18.42	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			375.00910	388.911	18.42	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			36.27580	26.911	19.43	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			623.77580	645.711	19.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			8.05790	5.359	21.38	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,095.55790	1,124.159	21.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			14.61530	9.998	20.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			892.11530	918.798	20.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			14.15560	9.657	20.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			901.65560	928.457	20.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			13.75750	9.371	20.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			911.25750	938.171	20.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			111.70690	114.359	15.22	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,126.52490	1,149.667	18.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			82.11390	72.346	18.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,135.41390	1,158.646	18.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			858.54250	826.442	15.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			61.84250	62.742	15.37	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			658.40690	628.058	15.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			305.59390	314.328	15.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			221.35320	203.194	16.48	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			524.65320	539.494	16.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			430.17980	404.337	15.46	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			233.47980	240.637	15.46	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			83.22490	73.367	18.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			181.01680	164.985	16.87	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			634.31680	651.285	16.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			81.01850	71.339	18.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,144.31850	1,167.639	18.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			352.29390	328.028	15.60	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			145.88910	134.561	16.93	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,201.78910	1,221.861	16.93	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			144.50590	133.255	16.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,210.40590	1,230.555	16.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			147.28730	135.882	16.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,193.18730	1,213.182	16.91	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,153.65520	2,120.959	15.17	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			14.15520	13.759	15.17	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,104.06240	2,071.434	14.91	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			14.56240	14.234	14.91	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,054.48280	2,021.928	14.65	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			14.98280	14.728	14.65	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											0.00	0	27,202
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.37130		9.43810			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.49860		9.56820			0.00	0	1,631
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			20.75110	11.512	17.03	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			672.65110	730.212	17.03	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			20.09650	11.112	17.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			681.99650	739.812	17.07	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			19.46330	10.726	17.12	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			691.36330	749.426	17.12	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			600.83480	648.489	15.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			163.41910	141.030	15.07	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			585.21910	632.430	15.07	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			161.21160	139.060	15.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			593.01160	640.460	15.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			159.03480	137.090	15.14	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	16/03/2015		128.61010		167.53330			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	02/03/2015		386.35000		703.39000			0.00	0	0
Total CF CANDO CAGE Future								0.00	0	0
Total CF CANDO CAGE								0.00	0	0
CHF / R	On 16/03/2015		12.57580		12.64710			125,758.00	10	3,056
CHF / R	On 12/06/2015		12.81790		12.89340			0.00	0	6,502
Total CHF / R Future								125,758.00	10	9,558
CHF / R	On 16/03/2015	12.99	Call		103.43430	78.653	16.18	0.00	0	0
CHF / R	On 16/03/2015	12.99	Put		446.33430	492.853	16.18	0.00	0	0
CHF / R	On 16/03/2015	13.00	Call		101.22870	76.838	16.22	0.00	0	0
CHF / R	On 16/03/2015	13.00	Put		454.12870	501.038	16.22	0.00	0	0
CHF / R	On 16/03/2015	13.01	Call		99.06760	75.062	16.26	0.00	0	0
CHF / R	On 16/03/2015	13.01	Put		461.96760	509.262	16.26	0.00	0	0
CHF / R	On 12/06/2015	11.86	Call		1,095.17930	1,031.163	13.39	0.00	0	0
CHF / R	On 12/06/2015	11.86	Put		61.77930	73.263	13.39	0.00	0	0
CHF / R	On 12/06/2015	11.84	Call		1,112.15530	1,047.984	13.38	0.00	0	0
CHF / R	On 12/06/2015	11.84	Put		58.75530	70.084	13.38	0.00	0	0
CHF / R	On 12/06/2015	11.85	Call		1,103.65310	1,039.559	13.39	0.00	0	0
CHF / R	On 12/06/2015	11.85	Put		60.25310	71.659	13.39	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								125,758.00	10	9,558
CNH / R	On 16/03/2015		1.85920		1.87690			0.00	0	0
CNH / R	On 12/06/2015		1.86790		1.88700			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R	On 16/03/2015	1.79	Call		920.46040	758.343	14.39	0.00	0	0
CNH / R	On 16/03/2015	1.79	Put		51.46040	66.343	14.39	0.00	0	0
CNH / R	On 16/03/2015	1.80	Call		833.18780	674.894	14.19	0.00	0	0
CNH / R	On 16/03/2015	1.80	Put		64.18780	82.894	14.19	0.00	0	0
CNH / R	On 16/03/2015	1.81	Call		748.57750	594.868	13.99	0.00	0	0
CNH / R	On 16/03/2015	1.81	Put		79.57750	102.868	13.99	0.00	0	0
CNH / R	On 12/06/2015	1.84	Call		838.48230	712.227	13.48	0.00	0	0
CNH / R	On 12/06/2015	1.84	Put		368.48230	433.227	13.48	0.00	0	0
CNH / R	On 12/06/2015	1.85	Call		779.32220	655.524	13.43	0.00	0	0
CNH / R	On 12/06/2015	1.85	Put		409.32220	476.524	13.43	0.00	0	0
CNH / R	On 12/06/2015	1.86	Call		722.92270	607.030	13.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			452.92270	528.030	13.52	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Future			1.79610		1.80470			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.82950		1.83890			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.86710		1.87610			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			661.35610	570.702	14.87	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			14.35610	9.702	14.87	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			570.73850	479.078	14.89	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			23.73850	18.078	14.89	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			484.56370	392.602	14.92	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			37.56370	31.602	14.92	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,211.12440	1,130.028	14.34	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			222.12440	235.028	14.34	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,138.71730	1,059.577	14.34	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			249.71730	264.577	14.34	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			1,070.98230	993.903	14.41	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			281.98230	298.903	14.41	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			330.47960	346.556	13.97	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,633.60410	1,556.604	13.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			272.60410	285.604	13.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,560.14930	1,484.605	13.90	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			299.14930	313.605	13.90	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,491.47960	1,417.556	13.97	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	16/03/2015	Foreign Exchange Future			0.12710		0.12780			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12560		0.12640			0.00	0	1,870
Total KES / R Future											0.00	0	1,878
Total KES / R											0.00	0	1,878
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05590		0.05590			0.00	0	19,706
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04610		0.04550			0.00	0	81,573
Total NGN / R Future											0.00	0	101,279
Total NGN / R											0.00	0	101,279
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.14150		1.14070			0.00	0	337
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.14290		1.14200			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
QUANTO €	On 14/09/2015	Foreign Exchange Future			1.14480		1.14390			0.00	0	0
QUANTO €	On 11/12/2015	Foreign Exchange Future			1.14720		1.14630			0.00	0	0
Total QUANTO € / \$ Future										0.00	0	637
Total QUANTO € / \$										0.00	0	637
RAIN	On 16/03/2015	Foreign Exchange Future			20,866.31000		20,991.66000			0.00	0	0
Total RAIN Future										0.00	0	0
Total RAIN										0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Future			4.74470		4.73870			0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Future			4.72090		4.71570			0.00	0	0
Total TRY / R Future										0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Call			6.20120	4.531	11.98	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Put			257.50120	249.832	11.98	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Call			5.59370	4.029	12.04	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Put			266.89370	259.329	12.04	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Call			5.14260	3.688	12.17	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Put			276.44260	268.988	12.17	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Call			44.20510	42.254	12.52	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Put			318.50510	311.354	12.52	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Call			42.63930	40.672	12.58	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Put			326.93930	319.772	12.58	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Call			41.13170	39.150	12.63	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Put			335.43170	328.250	12.63	0.00	0	0
Total TRY / R Option										0.00	0	0
Total TRY / R										0.00	0	0
ZMW / R	On 16/03/2015	Foreign Exchange Future			1.71210		1.72520			0.00	0	12
ZMW / R	On 12/06/2015	Foreign Exchange Future			1.72260		1.66100			0.00	0	0
Total ZMW / R Future										0.00	0	12
Total ZMW / R										0.00	0	12
Total Futures										151 047 531.00	12,816	1,799,970
Total Options										0.00	0	1,991,298
Grand Total:										151,047,531.00	12,816	3,791,268