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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/02/2015 Foreign Exchange Future			11.67850		11.70030			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.67670		11.70390			0.00	0	2,586
\$ / R On 26/02/2015 Foreign Exchange Future			11.67850		11.70570			0.00	0	1,953
\$ / R On 27/02/2015 Foreign Exchange Future			11.68030		11.70750			0.00	0	1,140
\$ / R On 05/03/2015 Foreign Exchange Future			11.69130		11.65550			0.00	0	0
\$ / R On 09/03/2015 Foreign Exchange Future			11.69890		11.72630			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.70450		11.73200			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.71200		11.73950			202,512,192.00	17,291	1,179,501
\$ / R On 27/03/2015 Foreign Exchange Future			11.73270		11.76030			0.00	0	2,964
\$ / R On 01/04/2015 Foreign Exchange Future			11.74210		11.76970			0.00	0	116
\$ / R On 28/04/2015 Foreign Exchange Future			11.79310		11.82100			0.00	0	2,709
\$ / R On 13/05/2015 Foreign Exchange Future			11.82210		11.84990			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.82590		11.85380			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.84920		11.87740			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.87520		11.90350			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.88120		11.90950			37,330,730.40	3,142	181,427
\$ / R On 26/06/2015 Foreign Exchange Future			11.90920		11.93750			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			11.97530		12.00370			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.03340		12.06180			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.06150		12.08990			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.06950		12.09790			313,807.00	26	28,064

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			12.09750		12.12600			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.15760		12.18620			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.21370		12.24230			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.23960		12.26810			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.24560		12.27410			24,491,200.00	2,000	43,363
\$ / R	On	21/12/2015	Foreign Exchange Future			12.26550		12.29390			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.37110		12.39910			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.42780		12.45600			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.43390		12.46220			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.61210		12.64150			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.62030		12.64970			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.81280		12.84340			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.82100		12.85170			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.99710		13.02890			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.00730		13.03920			0.00	0	0
<b>Total \$ / R Future</b>											<b>264,647,929.40</b>	<b>22,459</b>	<b>1,459,319</b>
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			501.86030	479.344	17.61	0.00	0	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			1.56030	0.844	17.61	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			154.49550	122.573	13.16	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			50.59550	45.873	13.16	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.02450	0.039	47.63	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,796.12450	2,823.339	47.63	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			903.99950	876.756	19.16	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.09950	0.056	19.16	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			555.44500	527.920	16.46	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			1.54500	1.220	16.46	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,405.70000	3,378.500	22.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	22.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			557.78800	529.984	15.71	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			2.08800	1.484	15.71	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			167.56090	139.995	13.74	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			60.06090	59.695	13.74	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			36.58550	24.398	15.87	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			279.08550	294.098	15.87	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			492.25020	463.871	15.03	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			4.75020	3.571	15.03	0.00	0	0
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			0.00000	154.740	13.35	773,699.50	5,000	5,000
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			0.00000	93.440	13.35	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			234.30750	209.740	13.16	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			78.00750	80.840	13.16	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			136.00180	120.109	13.79	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			184.00180	195.608	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,419.75340	1,392.216	16.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.25340	0.216	16.40	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,240.07830	1,212.512	15.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.57830	0.512	15.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,040.97290	1,013.372	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00020	0.001	32.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,739.50270	2,712.002	24.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00270	0.002	24.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00630	0.005	20.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	26.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,260.50000	7,288.000	26.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			10.37570	8.386	21.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,270.87570	1,296.386	21.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,739.50020	3,712.000	32.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,319.91750	1,345.590	21.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			1.29920	0.902	27.05	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,461.79920	2,488.902	27.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			22.62750	19.138	18.73	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			863.12750	887.138	18.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,239.50630	2,212.005	20.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			891.80890	916.007	18.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			14.33660	12.064	20.37	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,094.83660	1,120.064	20.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			86.46490	75.841	14.97	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			346.96490	363.841	14.97	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			9.41750	7.590	21.66	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			386.77960	404.560	15.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			26.66740	22.612	18.18	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			787.16740	810.612	18.18	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			111.27930	98.643	14.36	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			271.77930	286.643	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			21.30890	18.007	18.93	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			279.00150	294.077	14.42	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			88.66700	77.853	14.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			339.16700	355.853	14.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			158.37760	142.520	13.50	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			178.87760	190.520	13.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			76.27960	66.560	15.28	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			203.74360	216.346	13.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			126.27250	112.533	14.05	56,266.55	500	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			236.77250	250.533	14.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			214.53850	192.925	13.12	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			125.03850	130.925	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			108.50150	96.077	14.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			157.53080	166.161	13.25	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			162.39000	146.289	13.44	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			172.89000	184.289	13.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			276.18340	253.021	13.10	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			86.68340	91.021	13.10	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			143.24360	128.346	13.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			104.69240	109.759	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			238.07270	215.797	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			108.57270	113.797	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			332.02060	307.870	13.08	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			62.52060	65.870	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			177.03080	158.161	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			70.93160	74.627	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			282.85570	259.558	13.10	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			83.35570	87.558	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			369.64220	344.975	13.07	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			50.14220	52.975	13.07	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			244.19240	221.759	13.11	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			57.32900	60.463	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			339.38400	315.124	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			59.88400	63.124	13.08	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			467.42570	441.789	13.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			27.92570	29.789	13.05	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			310.43160	286.627	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			35.99390	38.220	13.06	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			385.23670	360.383	13.07	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			45.73670	48.383	13.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			726.08210	698.513	13.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			6.58210	6.513	13.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			346.82900	322.463	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			18.03210	19.418	13.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			510.84510	484.897	13.04	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			21.34510	22.897	13.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			755.23290	727.643	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			5.73290	5.643	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			425.49390	400.220	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			6.00330	5.919	13.43	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			735.78610	708.209	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			6.28610	6.209	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			951.75400	924.137	14.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			2.25400	2.137	14.33	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			537.53210	511.418	13.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			2.36270	2.244	14.28	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			843.27560	815.656	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			3.77560	3.656	13.86	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,230.10550	1,202.538	15.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.60550	0.538	15.53	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			745.50330	717.919	13.43	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			1.47290	1.372	14.71	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			991.36630	963.755	14.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			1.86630	1.755	14.50	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,639.59300	1,612.075	17.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.09300	0.075	17.40	0.00	0	69,965

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	10.80	Call			941.86270	914.244	14.28	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			4.29210	3.310	31.03	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,093.99210	3,120.610	31.03	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			631.16770	603.996	12.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			20.86770	21.296	12.62	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			282.01840	260.692	13.21	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			13.71380	13.933	13.00	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			131.71840	137.992	13.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			182.80960	165.933	13.71	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			232.50960	243.233	13.71	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			965.59460	938.040	13.85	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			5.29460	5.340	13.85	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			734.01380	706.633	13.00	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			87.87350	78.053	15.77	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			558.17350	575.953	15.77	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			600.34020	573.405	12.52	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			30.64020	31.305	12.52	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			215.65800	197.222	14.11	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			394.65800	404.122	14.11	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			19.79210	17.348	29.97	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,348.79210	3,374.248	29.97	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,035.48660	1,007.084	12.66	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			14.48660	13.984	12.66	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			713.55080	685.344	12.01	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			42.55080	42.244	12.01	0.00	0	250
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			321.73600	298.644	13.24	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			291.83600	296.544	13.24	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			318.81880	296.567	13.33	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			305.01880	310.667	13.33	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			233.36590	215.163	14.87	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			565.96590	575.963	14.87	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			37.90630	34.320	29.78	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,640.50630	3,665.120	29.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			972.77700	942.856	12.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			24.05730	22.601	12.26	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			35.37700	33.656	12.09	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			788.13240	757.983	11.84	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			60.73240	58.783	11.84	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			328.74920	305.847	13.54	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			351.34920	356.647	13.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,101.45730	1,071.801	12.26	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			342.04080	320.162	13.83	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			398.54080	404.962	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			890.37780	860.337	12.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			60.87780	59.137	12.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			640.63620	611.531	12.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			131.13620	130.331	12.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			977.24740	947.241	12.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			30.01820	28.525	12.27	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			115.20270	106.085	18.87	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,425.70270	1,444.885	18.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,204.32480	1,174.644	12.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			24.82480	23.444	12.33	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			847.46180	861.269	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			185.16970	171.393	16.56	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			905.66970	920.193	16.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,185.72360	1,156.010	12.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			26.22360	24.810	12.31	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,139.51820	1,109.725	12.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			306.87100	310.659	13.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			411.78450	387.417	13.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			312.28450	316.217	13.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			96.42610	88.515	19.73	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,646.92610	1,667.315	19.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			196.96180	182.469	16.28	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			208.78640	209.955	12.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			490.93990	464.413	12.88	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			231.43990	233.213	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			136.55880	126.020	18.04	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,227.05880	1,244.820	18.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			416.37100	391.859	13.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			148.58430	148.195	12.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			589.18220	560.772	12.39	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			159.68220	159.572	12.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			250.31020	232.733	15.22	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			640.81020	651.533	15.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			518.28640	491.155	12.73	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			63.82980	62.090	12.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			709.67500	679.908	11.87	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			100.17500	98.708	11.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			421.00440	396.351	13.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			301.50440	305.151	13.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			608.08430	579.395	12.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			47.74740	46.041	12.13	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			959.66670	929.647	12.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			50.16670	48.447	12.11	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			576.84560	548.628	12.45	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			167.34560	167.428	12.45	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			873.32980	843.290	12.03	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			867.20660	836.625	12.00	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			79.70660	77.425	12.00	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			246.15900	230.103	15.82	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			768.65900	780.903	15.82	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			48.69150	42.022	28.64	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	26/06/2015	Foreign Exchange Option	15.88	Put			3,991.19150	4,012.822	28.64	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,171.83310	1,142.578	12.26	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			34.33310	33.378	12.26	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			65.04890	59.589	28.17	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,211.34890	4,234.289	28.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,247.73100	1,218.562	12.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			44.03100	43.262	12.17	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			948.31210	917.889	12.01	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			94.61210	92.589	12.01	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			265.40790	250.488	16.58	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			971.70790	985.188	16.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			274.67160	261.185	17.30	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,182.87160	1,197.785	17.30	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			72.55660	68.189	27.75	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,510.75660	4,534.789	27.75	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,314.60100	1,284.480	12.10	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			52.80100	51.080	12.10	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,016.98820	987.255	12.01	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			105.18820	103.855	12.01	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			493.00430	472.602	14.45	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			563.10430	571.102	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			949.99760	920.098	11.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			142.09760	140.598	11.99	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			794.45150	768.854	12.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			206.55150	209.355	12.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,179.27930	1,150.254	11.92	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			42.41700	40.538	12.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,084.95130	2,105.013	20.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			161.23670	153.984	21.17	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,363.33670	2,384.484	21.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,577.88600	1,547.702	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			39.98600	38.202	12.57	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,540.31700	1,510.038	12.48	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			805.01640	816.403	15.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			291.39370	278.636	17.47	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,253.49370	1,269.136	17.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,195.95620	1,166.986	11.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			78.05620	77.486	11.92	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			182.85130	174.513	20.29	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			219.28520	222.295	12.33	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			743.85200	718.884	12.53	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			245.95200	249.384	12.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			148.21400	143.743	22.24	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,630.31400	2,654.243	22.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			402.91640	385.903	15.61	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			199.17660	200.959	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			800.29590	774.634	12.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			202.39590	205.134	12.19	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			244.06510	232.895	18.54	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,546.16510	1,563.395	18.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			777.18520	751.795	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			81.37930	80.754	11.92	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,018.51070	988.893	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			120.61070	119.393	11.97	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			559.31710	537.438	13.89	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			461.41710	467.938	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			807.07660	780.459	12.16	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			201.31480	193.128	20.16	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,075.31480	2,095.629	20.16	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			86.03240	82.583	27.53	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,760.03240	4,785.083	27.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,088.74250	1,059.801	11.92	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			60.39860	57.975	12.00	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			112.74250	112.300	11.92	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			903.15270	873.706	12.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			177.15270	176.206	12.07	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			283.78150	272.409	18.06	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,427.78150	1,444.909	18.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,386.39860	1,355.475	12.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,154.55520	1,126.211	11.84	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			118.35520	118.611	11.84	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			292.05550	281.784	18.69	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,665.85550	1,684.184	18.69	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			102.51030	97.355	27.12	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,896.31030	4,919.755	27.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,452.82810	1,421.857	11.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			66.62810	64.257	11.95	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			104.00890	96.169	26.89	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,311.70890	5,332.469	26.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,513.81030	1,482.965	11.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			71.51030	69.265	11.89	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,213.78500	1,186.066	11.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			121.48500	122.366	11.72	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			298.68700	289.387	19.29	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,906.38700	1,925.687	19.29	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			618.98320	601.105	14.83	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			690.88320	701.505	14.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,132.30250	3,103.433	15.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.20250	7.833	15.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,082.83020	3,053.946	14.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.73020	8.346	14.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,033.39060	3,004.491	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,261.81290	1,277.816	17.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			417.61780	405.664	17.41	0.00	0	677



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,343.51780	1,360.064	17.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			192.62370	194.517	12.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			930.16630	905.702	12.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			266.06630	270.102	12.36	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			268.16500	260.749	20.54	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,364.06500	2,385.149	20.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			435.91290	423.416	17.12	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			89.17410	88.492	11.65	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,369.20500	1,340.068	11.56	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			95.10500	94.468	11.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			378.69420	367.952	18.10	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,544.59420	1,562.352	18.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,066.72370	1,040.117	12.03	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.29060	8.891	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,209.97490	1,181.771	11.72	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			135.87490	136.171	11.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			455.58230	442.507	16.83	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,181.48230	1,196.907	16.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,413.27410	1,384.092	11.65	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,268.28350	1,239.831	11.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			124.38350	124.330	11.59	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			302.46650	294.320	19.89	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,158.56650	2,178.820	19.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			102.66280	98.297	26.86	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,678.76280	5,702.797	26.86	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,567.60490	1,538.698	11.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			73.70490	73.198	11.83	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,275.88840	1,247.407	11.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			121.98840	121.907	11.57	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,069.31800	1,045.721	12.27	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			270.21800	274.620	12.27	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			303.83940	304.599	23.69	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,304.73940	3,333.499	23.69	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			745.86730	728.990	15.23	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			819.86730	831.190	15.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			910.52400	891.155	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			508.32400	517.255	13.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			918.43390	898.965	13.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			496.23390	505.065	13.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			914.46660	895.045	13.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			502.26660	511.145	13.62	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			715.19050	699.589	17.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,363.69050	1,377.489	17.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			712.91290	697.288	17.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,371.41290	1,385.188	17.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			710.57420	695.005	17.06	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,379.07420	1,392.905	17.06	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	13/06/2016	Foreign Exchange Option	13.31	Call			717.66280	701.976	17.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,377.96280	1,391.676	17.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			722.30530	706.592	17.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,362.60530	1,376.292	17.01	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			720.01480	704.278	17.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,370.31480	1,383.978	17.03	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			883.90910	865.598	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,350.50910	1,362.798	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			889.10920	870.695	16.77	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,335.70920	1,347.895	16.77	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			886.50580	868.143	16.79	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,343.10580	1,355.343	16.79	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			891.11940	872.704	16.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,349.41940	1,361.704	16.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			896.34560	877.820	16.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,334.64560	1,346.820	16.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			893.72270	875.256	16.78	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,342.02270	1,354.256	16.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,244.98550	1,222.190	15.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			856.08550	865.090	15.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,241.63480	1,218.917	15.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			862.73480	871.817	15.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,238.31000	1,215.670	15.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			869.41000	878.570	15.07	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,053.37920	1,032.089	16.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,324.17920	1,334.789	16.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,059.11240	1,037.704	16.56	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,309.91240	1,320.404	16.56	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,056.23920	1,034.890	16.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,317.03920	1,327.590	16.58	0.00	0	0
<b>Total \$ / R Option</b>											<b>829,966.05</b>	<b>5,500</b>	<b>1,628,442</b>
<b>Total \$ / R</b>											<b>265,477,895.45</b>	<b>27,959</b>	<b>3,087,761</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.71200		11.73950			222,528.00	19	1,919
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.88120		11.90950			166,336.80	14	186
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.06950		12.09790			84,486.50	7	168
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.24560		12.27410			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>473,351.30</b>	<b>40</b>	<b>2,273</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			63,942.32390	61,213.335	13.01	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			992.32390	1,013.335	13.01	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			48,462.55180	45,885.836	13.04	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			2,512.55180	2,685.836	13.04	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			65,856.28230	63,107.568	13.04	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			906.28230	907.568	13.04	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 MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			64,898.34990	62,151.592	13.00	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			948.34990	951.591	13.00	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			70,967.49530	67,990.807	11.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			10,017.49530	9,870.807	11.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			70,252.37260	67,281.205	11.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			10,302.37260	10,161.205	11.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			71,753.65300	68,774.508	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			9,803.65300	9,654.508	11.88	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			29,887.49440	30,311.926	12.90	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			69,677.44290	67,246.942	12.84	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			28,887.44290	29,296.942	12.84	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			69,175.56840	66,752.350	12.87	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			29,385.56840	29,802.350	12.87	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			68,677.49440	66,261.926	12.90	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			37,926.10590	38,543.885	13.10	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			80,886.31110	78,663.087	13.13	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			38,476.31110	39,103.087	13.13	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			80,440.03330	78,225.815	13.17	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			39,030.03330	39,665.815	13.17	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			81,336.10590	79,103.885	13.10	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>										<b>473,351.30</b>	<b>40</b>	<b>2,693</b>
£ / R	On 16/03/2015	Foreign Exchange Future			18.06540		18.10700			2,745,940.80	152	36,051
£ / R	On 12/06/2015	Foreign Exchange Future			18.31490		18.35750			0.00	0	6,961
£ / R	On 14/09/2015	Foreign Exchange Future			18.59750		18.64070			0.00	0	1,051
£ / R	On 11/12/2015	Foreign Exchange Future			18.86610		18.91170			0.00	0	0
<b>Total £ / R Future</b>										<b>2,745,940.80</b>	<b>152</b>	<b>44,063</b>
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			15.76230	11.103	13.90	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			430.52190	451.164	11.71	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,392.75830	1,350.690	14.61	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			5.75830	5.290	14.61	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,207.42810	1,244.850	14.15	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			1,116.56650	1,074.488	13.08	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			9.56650	9.088	13.08	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			648.62580	609.039	11.84	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			41.62580	43.639	11.84	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			107.52190	86.564	11.71	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			1,541.28150	1,580.911	15.82	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			25.19520	17.179	12.67	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			918.19520	951.779	12.67	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			14.68350	10.413	14.10	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,197.68350	1,235.013	14.10	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			14.42810	10.250	14.15	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	19.25	Put			1,158.76230	1,195.703	13.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			142.00840	118.226	11.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			345.00840	362.826	11.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			14.17770	10.090	14.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,217.17770	1,254.690	14.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			8.28150	6.311	15.82	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			879.27370	892.208	14.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			384.05010	354.500	14.24	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			886.55010	899.600	14.24	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			389.51880	359.738	14.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			872.01880	884.838	14.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			386.77370	357.108	14.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,660.97240	7,617.730	20.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.27240	0.230	20.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			692.15820	650.748	14.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			991.45820	993.248	14.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			689.03430	647.737	14.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			998.33430	1,000.237	14.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			685.92810	644.749	14.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,005.22810	1,007.249	14.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			733.98880	729.640	13.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,141.29570	1,091.428	13.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			739.59570	735.328	13.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,150.09480	1,100.079	13.44	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			728.39480	723.979	13.44	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,145.68880	1,095.740	13.45	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>68,162</b>
<b>Total £ / R</b>											<b>2,745,940.80</b>	<b>152</b>	<b>112,225</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09846		0.09843			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10000		0.09997			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10174		0.10172			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			5.31480	4.663	21.01	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,162.21480	1,158.463	21.01	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			846.21620	849.070	16.59	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			3.11620	2.870	16.59	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			103.66680	101.470	16.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			260.56680	255.270	16.14	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,030.98760	1,032.409	14.30	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			33.58760	32.609	14.30	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			346.74610	345.759	15.59	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			349.34610	345.959	15.59	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			113.14660	112.012	19.07	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	0.11	Put			1,115.74660	1,112.212	19.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,233.27300	1,234.272	13.96	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			61.37300	60.372	13.96	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			548.47860	547.240	15.02	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			376.57860	373.340	15.02	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			255.11420	253.569	18.09	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,083.21420	1,079.669	18.09	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>14,553</b>
€ / R	On	23/02/2015	Foreign Exchange Future			13.28360		13.28990			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.32390		13.33670			3,424,242.30	257	85,056
€ / R	On	01/06/2015	Foreign Exchange Future			13.50500		13.51920			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.53210		13.54640			11,069,257.80	818	100,529
€ / R	On	14/09/2015	Foreign Exchange Future			13.76860		13.78380			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.99800		14.01520			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.81440		14.84240			0.00	0	0
<b>Total € / R Future</b>											<b>14,493,500.10</b>	<b>1,075</b>	<b>197,842</b>
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			1.12450	0.489	19.47	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			701.22450	706.889	19.47	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			1.07420	0.458	19.57	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			711.17420	716.858	19.57	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			1.02660	0.429	19.66	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			721.12660	726.829	19.66	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			0.22530	0.041	23.45	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,120.32530	1,126.441	23.45	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,974.58440	1,987.057	20.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			28.35690	28.761	12.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			393.17200	380.351	12.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,607.38560	1,619.206	19.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			156.83750	146.571	13.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			891.64690	878.527	13.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			4.94690	4.627	13.43	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			515.05690	502.661	12.47	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,666.69720	1,678.672	19.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			34.69130	29.878	15.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			56.47200	56.451	12.52	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			36.32800	31.346	15.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			699.62800	707.446	15.72	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			4.08560	3.106	19.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,944.71290	1,957.154	20.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			3.96220	3.010	19.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			220.13750	222.671	13.05	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			59.02560	52.222	14.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			522.32560	528.322	14.81	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			3.39720	2.572	19.59	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,024.39500	2,036.915	20.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			2.91010	2.196	19.67	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			717.99130	725.978	15.83	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			20.76250	17.536	17.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			934.06250	943.636	17.00	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			1.41290	1.054	20.04	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,163.99850	2,176.618	20.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			1.28440	0.957	20.09	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,617.26220	1,629.110	19.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			3.84250	2.917	19.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,627.14250	1,639.017	19.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			1.09500	0.815	20.17	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			1.24410	0.927	20.10	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,984.54410	1,997.027	20.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,716.21010	1,728.296	19.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			1.55390	1.160	19.99	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,914.85390	1,927.260	19.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.69850	0.518	20.39	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			172.80050	162.833	15.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			963.60050	967.833	15.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			158.01380	148.564	15.92	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,048.81380	1,053.564	15.92	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			175.96550	165.894	15.52	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			946.76550	950.894	15.52	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			174.37390	164.353	15.55	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			955.17390	959.353	15.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			69.96630	68.617	11.84	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			467.48240	452.188	12.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			321.08240	320.088	12.80	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			554.20920	554.860	13.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			86.29390	80.031	18.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,949.89390	1,957.930	18.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			89.87540	83.430	18.79	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,893.47540	1,901.330	18.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			966.36630	950.717	11.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			87.46490	81.141	18.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,931.06490	1,939.041	18.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			86.87660	80.583	18.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,940.47660	1,948.483	18.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			320.60920	306.960	13.84	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,730.44740	1,735.348	17.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			256.73780	246.353	17.65	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,712.93780	1,717.753	17.65	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			255.48800	245.146	17.68	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,721.68800	1,726.546	17.68	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	15.26	Call			254.24740	243.948	17.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			743.15670	726.940	13.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			627.95670	628.940	13.54	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			460.94500	449.368	16.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,435.74500	1,441.368	16.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			459.15500	447.612	16.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,443.95500	1,449.612	16.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			457.37210	445.863	16.53	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,452.17210	1,457.863	16.53	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			276.25380	268.695	20.06	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,761.05380	2,770.695	20.06	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,106.70400	1,083.657	15.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,204.30400	1,209.257	15.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,103.59420	1,080.596	15.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,211.19420	1,216.196	15.38	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,100.49850	1,077.557	15.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,218.09850	1,223.157	15.40	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>291,965</b>
<b>Total € / R</b>											<b>14,493,500.10</b>	<b>1,075</b>	<b>489,807</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.10530		9.12870			9,105,300.00	1,000	8,430
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.18830		9.21070			459,415.00	50	11,546
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.28890		9.31080			0.00	0	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.38690		9.40920			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>9,564,715.00</b>	<b>1,050</b>	<b>20,753</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			99.38600	103.805	15.94	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			66.46620	57.314	17.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			337.76620	352.014	17.01	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			22.64810	18.485	18.03	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			593.94810	613.185	18.03	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,074.69160	1,097.667	20.28	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			6.82680	5.610	18.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			868.12680	890.310	18.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			6.53960	5.379	18.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			877.83960	900.079	18.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			228.08600	209.105	15.94	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			6.26370	5.215	19.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			887.56370	909.915	19.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			3.39160	2.967	20.28	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			71.32670	67.145	17.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,110.62670	1,128.845	17.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			860.63770	840.105	14.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			49.93770	51.805	14.90	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			655.59490	636.467	14.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			94.89490	98.167	14.74	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			206.90440	197.709	15.94	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			496.20440	509.409	15.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			420.09050	404.666	14.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			209.39050	216.366	14.93	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			72.37360	68.148	17.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,101.67360	1,119.848	17.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			166.82200	159.159	16.34	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			606.12200	620.859	16.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			70.29670	66.157	17.97	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,119.59670	1,137.857	17.97	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			339.71770	326.305	15.08	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			279.01770	288.005	15.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,170.55470	1,187.440	16.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			130.02950	125.057	16.39	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,179.22950	1,196.157	16.39	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			132.69310	127.636	16.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,161.89310	1,178.736	16.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			131.35470	126.340	16.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,171.61580	2,149.204	15.11	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			12.41580	12.303	15.11	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,122.11540	2,099.678	14.86	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			12.91540	12.778	14.86	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,072.63740	2,050.172	14.61	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.43740	13.272	14.61	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,809</b>
<b>Total AU\$ / R</b>											<b>9,564,715.00</b>	<b>1,050</b>	<b>27,562</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.34680		9.42320			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.47400		9.55080			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			4.42270	2.744	14.31	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			671.22270	745.944	14.31	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			4.18300	2.597	14.34	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			680.98300	755.797	14.34	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			3.95600	2.457	14.38	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			690.75600	765.657	14.38	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			598.52800	656.921	14.81	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			143.46400	124.588	14.74	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			582.66400	640.588	14.74	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			141.37950	122.740	14.77	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			590.57950	648.740	14.77	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			139.32800	120.921	14.81	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
<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 n 16/03/2015 Foreign Exchange Future			113.61090		130.42720			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 n 02/03/2015 Foreign Exchange Future			178.82000		277.14000			0.00	0	0
<b>Total CF CANDO CAGE Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGE</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R On 16/03/2015 Foreign Exchange Future			12.37680		12.46490			0.00	0	3,067
CHF / R On 12/06/2015 Foreign Exchange Future			12.61030		12.70480			126,103.00	10	6,512
<b>Total CHF / R Future</b>								<b>126,103.00</b>	<b>10</b>	<b>9,579</b>
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			50.21290	34.007	16.20	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			575.31290	647.207	16.20	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			48.92400	33.170	16.25	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			584.02400	656.370	16.25	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			47.66790	32.355	16.31	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			592.76790	665.555	16.31	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			931.72510	850.286	13.13	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			86.92510	99.986	13.13	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			947.87010	866.212	13.13	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			83.07010	95.912	13.13	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			939.78050	858.234	13.13	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			84.98050	97.934	13.13	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>126,103.00</b>	<b>10</b>	<b>9,579</b>
CNH / R On 16/03/2015 Foreign Exchange Future			1.86260		1.86510			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.87230		1.87490			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			803.54680	775.906	14.25	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			52.54680	49.906	14.25	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			717.22680	689.235	13.99	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			66.22680	63.235	13.99	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			633.96600	605.677	13.73	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			82.96600	79.677	13.73	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			740.32560	707.219	12.87	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	1.84	Put			391.32560	384.219	12.87	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			680.64790	647.855	12.81	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			431.64790	424.855	12.81	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			629.46980	597.362	12.88	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			480.46980	474.362	12.88	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			1.79080		1.79460			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.82540		1.82750			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.86250		1.86580			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			19.31360	12.269	13.20	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			550.15280	509.888	13.46	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			4.15280	1.888	13.46	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			455.39330	413.084	13.33	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			9.39330	5.084	13.33	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			365.31360	320.269	13.20	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,109.57630	1,086.984	14.14	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			234.57630	232.984	14.14	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,038.63220	1,016.131	14.12	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			263.63220	262.131	14.12	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			972.75860	950.357	14.18	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			297.75860	296.357	14.18	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,403.53950	1,367.029	13.70	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			345.53950	342.029	13.70	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,543.57040	1,506.754	13.65	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			285.57040	281.754	13.65	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,471.07010	1,434.377	13.64	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			313.07010	309.377	13.64	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.12760		0.12810			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12620		0.12630			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			0.05850		0.05800			0.00	0	19,706
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05290		0.05290			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04670		0.04710			0.00	0	81,573

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total NGN / R Future</b>								<b>0.00</b>	<b>0</b>	<b>101,279</b>
<b>Total NGN / R</b>								<b>0.00</b>	<b>0</b>	<b>101,279</b>
QUANTO €On 16/03/2015			1.13760		1.13600			22,752.00	20	317
QUANTO €On 12/06/2015			1.13900		1.13740			0.00	0	300
QUANTO €On 14/09/2015			1.14080		1.13940			0.00	0	0
QUANTO €On 11/12/2015			1.14310		1.14190			0.00	0	0
<b>Total QUANTO € / \$ Future</b>								<b>22,752.00</b>	<b>20</b>	<b>617</b>
<b>Total QUANTO € / \$</b>								<b>22,752.00</b>	<b>20</b>	<b>617</b>
RAIN On 16/03/2015			20,871.52000		20,898.49000			0.00	0	0
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 16/03/2015			4.74600		4.74610			0.00	0	0
TRY / R On 12/06/2015			4.72020		4.71930			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	4.99	Call			2.97060	2.803	11.42	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			246.87060	246.803	11.42	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			2.61370	2.466	11.49	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			256.51370	256.466	11.49	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			2.38380	2.244	11.64	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			266.28380	266.244	11.64	0.00	0	0
TRY / R On 12/06/2015	4.99	Call			39.33340	35.571	11.84	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			310.03340	305.371	11.84	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			37.83370	34.146	11.90	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			318.53370	313.946	11.90	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			36.39360	32.782	11.96	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			327.09360	322.582	11.96	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			1.63470		1.64680			0.00	0	12
ZMW / R On 12/06/2015			1.56140		1.56250			0.00	0	0
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>12</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								292 074 291.60	24,806	1,864,077
Total Options								829 966.05	5,500	1,995,798
Grand Total:								292,904,257.65	30,306	3,859,875