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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/03/2015 Foreign Exchange Future			11.84060		11.75340			0.00	0	5,000
\$ / R On 09/03/2015 Foreign Exchange Future			11.84440		11.75920			0.00	0	5,000
\$ / R On 12/03/2015 Foreign Exchange Future			11.85020		11.76490			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.85790		11.77250			715,849,565.10	60,369	1,074,274
\$ / R On 17/03/2015 Foreign Exchange Future			11.85980		11.77440			0.00	0	1,220
\$ / R On 27/03/2015 Foreign Exchange Future			11.87890		11.79330			0.00	0	2,936
\$ / R On 30/03/2015 Foreign Exchange Future			11.88460		11.79900			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			11.88840		11.80280			0.00	0	282
\$ / R On 02/04/2015 Foreign Exchange Future			11.89030		11.80470			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.94070		11.85480			0.00	0	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			11.96990		11.88390			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.97380		11.88780			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.99730		11.91120			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.01100		11.92480			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.02280		11.93690			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.02900		11.94310			1,031,462,692.00	85,748	253,801
\$ / R On 26/06/2015 Foreign Exchange Future			12.05800		11.97190			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.06630		11.98010			0.00	0	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			12.12630		12.03970			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.18630		12.09920			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.21520		12.12790			0.00	0	285

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 Future			12.22330		12.13600			33,980,774.00	2,780	42,918
\$ / R	On	28/09/2015	Foreign Exchange Future			12.25160		12.16440			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.31210		12.22530			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.36860		12.28200			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.39490		12.30840			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.40110		12.31470			0.00	0	52,138
\$ / R	On	21/12/2015	Foreign Exchange Future			12.42190		12.33540			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.53170		12.44510			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.58970		12.50290			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.59590		12.50900			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.77440		12.68650			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.78260		12.69470			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.97560		12.88650			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.98380		12.89470			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.16030		13.07010			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.17060		13.08030			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,781,293,031.10</b>	<b>148,897</b>	<b>1,464,951</b>
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			136.87380	211.998	18.46	0.00	0	5,000
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			13.47380	1.398	18.46	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Call			337.32860	418.346	17.49	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Put			8.12860	3.946	17.49	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			212.89680	286.448	16.39	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			23.69680	12.048	16.39	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			96.83190	144.629	15.17	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			111.93190	74.429	15.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,272.65180	1,357.978	20.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.15180	0.078	20.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,022.91690	1,108.135	18.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.41690	0.235	18.87	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,672.53440	1,757.916	24.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	24.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,279.13500	1,193.613	22.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.04090	0.034	28.11	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,427.54090	2,342.134	28.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,772.50000	3,857.900	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	17.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,772.50000	2,857.900	24.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			843.66630	759.154	19.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			3.36450	3.293	20.81	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,050.86450	965.393	20.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,272.50490	2,357.902	29.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00490	0.002	29.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			1.63500	1.513	22.32	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			320.47740	252.300	15.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			8.69980	10.687	18.71	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			736.19980	652.787	18.71	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	40.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,227.50000	7,142.100	40.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			6.16630	7.054	19.43	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Put			240.02570	179.828	14.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			53.82490	75.559	15.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			271.32490	207.659	15.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.97630	1.782	21.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,229.47630	1,143.882	21.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			42.97740	60.200	15.62	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			168.12330	118.191	14.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			75.33900	105.398	14.59	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			202.83900	147.498	14.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			6.76090	7.893	19.24	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			814.26090	729.993	19.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Call			62.52570	87.728	14.93	0.00	0	7,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			112.96370	79.578	14.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			108.72520	153.363	14.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			136.22520	95.463	14.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			51.84310	72.768	15.28	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			279.34310	214.868	15.28	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			90.62330	126.091	14.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			67.95280	45.713	14.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			146.76970	203.558	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			94.26970	65.658	14.36	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			72.59020	101.632	14.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			210.09020	153.732	14.65	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			125.46370	177.478	14.32	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			40.35830	25.690	14.52	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			225.28810	292.475	14.47	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			52.78810	34.575	14.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Call			0.00000	147.651	14.28	2,953,022.00	20,000	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Put			0.00000	99.751	14.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			190.45280	253.613	14.42	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			25.39140	15.377	14.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			302.85900	376.644	14.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			30.35900	18.745	14.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			129.98270	183.818	14.33	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			107.48270	75.918	14.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			262.85830	333.590	14.52	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			18.60350	10.889	14.64	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			344.96560	421.325	14.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			22.46560	13.425	14.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			218.09290	284.512	14.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			55.59290	36.612	14.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			327.89140	403.277	14.59	4,032,770.00	10,000	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			8.23720	4.396	14.75	0.00	0	9,950

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	11.35	Call			434.20320	514.403	14.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			11.70320	6.503	14.70	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			270.67440	342.056	14.53	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			38.17440	24.156	14.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			371.10350	448.789	14.64	4,487,890.00	10,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			1.38110	0.873	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			557.03460	640.381	15.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			4.53460	2.481	15.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			336.39170	412.273	14.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			23.89170	14.373	14.60	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			480.73720	562.296	14.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			1.20040	0.751	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			773.75760	858.689	16.83	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			1.25760	0.789	16.83	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			388.85080	467.334	14.66	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			16.35080	9.434	14.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			753.88110	838.773	16.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.49350	0.283	18.55	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			973.01500	1,058.197	18.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.51500	0.297	18.46	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			528.20110	610.816	14.80	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			5.70110	2.916	14.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			783.70040	868.651	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.15790	0.081	20.87	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,072.83900	1,158.086	19.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.33900	0.186	19.28	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			763.81780	848.730	16.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			1.31780	0.830	16.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			982.99350	1,068.183	18.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.03440	0.016	24.33	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,452.57610	1,537.938	22.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.07610	0.038	22.47	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			873.29690	958.381	17.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			0.79690	0.480	17.65	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,262.65790	1,347.981	20.87	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			176.58710	236.382	14.30	0.00	0	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			82.18710	56.582	14.30	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			290.89550	362.522	14.32	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			36.49550	22.722	14.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			995.13500	1,080.251	16.00	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			1.83500	1.351	16.00	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			758.74090	842.674	14.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			5.44090	3.774	14.72	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			652.21010	734.965	14.14	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,056.87250	2,971.283	27.94	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			8.91010	6.065	14.14	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			269.25660	331.334	13.84	0.00	0	2,083

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			85.95660	62.434	13.84	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			156.22920	204.680	14.16	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			172.92920	135.780	14.16	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.17250	0.183	27.94	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			991.18640	1,076.180	15.28	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			2.18640	1.580	15.28	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,010.99400	1,096.048	15.37	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			1.99400	1.448	15.37	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,001.08800	1,086.112	15.33	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			2.08800	1.512	15.33	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			63.63300	80.175	15.83	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			500.83300	431.775	15.83	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			617.25400	698.350	13.45	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			14.45400	9.950	13.45	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			179.16080	228.730	13.95	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			184.46080	148.430	13.95	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			12.83280	8.389	28.53	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,308.03280	3,217.689	28.53	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,064.59490	1,146.622	13.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			9.79490	5.922	13.36	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			735.02040	813.314	12.89	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			30.22040	22.614	12.89	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			195.22960	231.354	14.02	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			340.42960	290.654	14.02	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			310.61250	360.851	13.45	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			246.71250	210.950	13.45	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			307.28710	356.791	13.51	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			259.48710	222.991	13.51	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			27.49410	21.333	28.23	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,596.29410	3,504.033	28.23	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			809.34040	885.659	12.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			48.14040	38.359	12.61	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			312.41730	361.691	13.59	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			27.54130	20.045	12.74	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			301.21730	264.391	13.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			210.73040	241.677	14.57	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			509.53040	454.377	14.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,129.77390	1,209.813	12.82	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			18.57390	12.513	12.82	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			998.74130	1,077.346	12.74	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			319.37430	367.008	13.63	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			324.57430	286.008	13.63	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			324.31260	370.056	13.70	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			347.41260	307.256	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			76.24120	80.323	18.90	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,593.14120	1,511.323	18.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,233.06720	1,313.948	13.02	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	10.73	Put			19.96720	14.948	13.02	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,213.98690	1,294.634	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			20.88690	15.634	12.96	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			113.14590	123.049	17.31	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,170.04590	1,094.049	17.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,167.04660	1,246.488	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			23.94660	17.488	12.82	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			93.35010	100.111	18.10	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,370.25010	1,291.111	18.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			227.41920	257.000	14.85	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			584.31920	528.000	14.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			172.35120	192.932	15.75	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			789.25120	723.932	15.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			160.58810	178.946	15.99	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			847.48810	779.946	15.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			411.96120	465.054	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			258.86120	226.054	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			406.92000	459.668	13.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			263.82000	230.668	13.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			401.92940	454.331	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			268.82940	235.331	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			580.84770	644.076	12.64	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			137.74770	115.076	12.64	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			517.60230	577.345	12.89	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			174.50230	148.345	12.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			487.96730	545.952	13.01	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			194.86730	166.952	13.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			649.34830	718.326	12.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			106.24830	89.326	12.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			614.44740	679.392	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			121.34740	100.392	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			594.12950	658.047	12.59	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			131.02950	109.047	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			912.43880	987.988	12.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			49.33880	38.988	12.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			894.90800	970.239	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			51.80800	41.239	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			725.81150	799.014	12.56	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			82.71150	70.014	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,001.53390	1,078.180	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			38.43390	29.180	12.64	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			983.53280	1,059.959	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			40.43280	30.959	12.64	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			223.43120	249.382	15.38	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			711.53120	651.382	15.38	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			37.23570	33.557	27.91	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,945.33570	3,855.557	27.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,200.56090	1,279.663	12.78	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			28.66090	21.663	12.78	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			887.98940	962.590	12.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			66.08940	54.590	12.59	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			548.89470	608.796	12.95	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			198.79470	172.496	12.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			971.55070	1,045.427	12.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			81.85070	69.127	12.53	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			243.89030	266.681	16.10	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			914.19030	850.381	16.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			52.93430	51.101	27.48	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,163.23430	4,074.800	27.48	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,278.62090	1,358.294	12.78	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			38.92090	31.993	12.78	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			63.24490	60.046	27.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,464.04490	4,373.745	27.07	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,347.14850	1,427.015	12.79	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			47.94850	40.715	12.79	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,041.84430	1,115.693	12.44	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			92.64430	79.393	12.44	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			254.06490	273.860	16.77	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,124.86490	1,057.560	16.77	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			482.53220	526.953	14.23	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			514.63220	471.753	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,208.43320	1,284.438	12.29	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			72.43320	61.138	12.29	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,043.24280	1,116.487	12.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			107.24280	93.187	12.37	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			972.45590	1,044.393	12.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			69.50160	59.234	12.33	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,570.42340	2,485.506	21.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,613.05510	1,693.481	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			37.05510	30.181	13.16	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,575.28560	1,655.526	13.08	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			39.28560	32.226	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,225.50160	1,302.534	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,488.09760	1,414.740	17.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			163.34480	170.093	19.56	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,027.34480	1,946.793	19.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			142.23530	146.481	20.37	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,306.23530	2,223.181	20.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			126.42340	128.806	21.13	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			417.95980	380.073	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			387.52140	420.585	15.25	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			751.52140	697.285	15.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			271.82570	291.200	16.94	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,195.82570	1,127.901	16.94	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	13.40	Call			224.09760	238.040	17.95	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			183.82460	165.126	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			788.86510	856.997	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			192.86510	173.697	12.51	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			752.42640	815.058	12.54	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			216.42640	191.758	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			553.95980	603.373	13.73	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			126.45590	111.093	12.41	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			823.96600	892.877	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			177.96600	159.577	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			816.87720	885.637	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			180.87720	162.337	12.50	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			809.82460	878.426	12.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			72.74180	74.950	26.90	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,708.34180	4,623.350	26.90	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			922.71290	992.946	12.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			158.31290	141.346	12.45	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			264.48920	280.852	17.47	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			101.91570	87.383	12.28	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,370.08920	1,299.252	17.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			181.98050	189.924	19.45	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,017.58050	1,938.324	19.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,420.15000	1,499.753	12.67	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			55.75000	48.153	12.67	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,116.31570	1,188.983	12.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			274.28540	288.850	18.13	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,608.98540	1,536.750	18.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			92.11490	92.033	26.64	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,846.81490	4,759.933	26.64	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,489.07080	1,566.140	12.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			63.77080	54.040	12.56	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,184.05590	1,257.132	12.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			108.75590	95.032	12.20	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,246.86880	1,317.635	12.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			114.86880	99.035	12.05	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			280.40050	293.472	18.69	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,848.40050	1,774.872	18.69	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			90.75600	91.716	26.46	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,258.75600	5,173.116	26.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,550.56580	1,627.917	12.48	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			68.56580	59.317	12.48	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			614.10190	652.750	14.50	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			645.70190	597.850	14.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,172.85910	3,257.692	15.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.15910	6.592	15.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,123.39450	3,208.120	15.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.69450	7.020	15.43	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	9.25	Call			3,073.96390	3,158.575	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,206.81600	1,143.969	16.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			402.45390	424.294	16.90	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,287.75390	1,223.194	16.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			179.94330	158.888	12.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			951.42490	1,014.094	12.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			246.72490	222.994	12.52	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			249.34360	258.475	19.86	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,304.64360	2,227.375	19.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			421.51600	445.069	16.63	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			85.85620	76.643	12.24	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,406.17230	1,483.073	12.16	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			91.47230	81.973	12.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			361.97720	380.125	17.55	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,487.27720	1,419.025	17.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,094.64330	1,159.988	12.25	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.26390	7.475	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,243.27880	1,311.421	12.00	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			128.57880	110.321	12.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			442.03430	467.398	16.36	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,127.33430	1,066.298	16.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,450.55620	1,527.743	12.24	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			284.40590	295.657	19.26	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,099.00590	2,023.757	19.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			90.35510	89.729	26.16	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,624.95510	5,537.828	26.16	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,607.78940	1,684.950	12.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			72.38940	63.050	12.38	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,309.91080	1,381.087	11.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			114.51080	99.187	11.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,302.08990	1,372.383	11.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			116.68990	100.483	11.87	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,095.00390	1,154.361	12.23	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			249.90390	222.661	12.23	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			281.02080	279.236	22.44	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,235.92080	3,147.536	22.44	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			741.16800	776.772	14.75	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			768.26800	717.072	14.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			923.74120	970.647	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			454.74120	414.747	13.16	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			919.49240	966.121	13.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			460.49240	420.221	13.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			915.27430	961.626	13.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			466.27430	425.727	13.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			704.48040	734.890	16.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,307.98040	1,250.490	16.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			702.11740	732.378	16.63	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	09/06/2016	Foreign Exchange Option	13.30	Put			1,315.61740	1,257.978	16.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			699.76230	729.881	16.65	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,323.26230	1,265.481	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			711.63210	742.226	16.60	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,306.93210	1,249.626	16.60	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			709.25010	739.701	16.62	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,314.55010	1,257.101	16.62	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			706.88730	737.183	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,322.18730	1,264.583	16.65	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			874.29440	910.909	16.49	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,297.79440	1,245.309	16.49	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			879.69660	916.584	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,283.19660	1,230.984	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			876.98860	913.736	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,290.48860	1,238.136	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			886.95000	924.010	16.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,282.25000	1,230.210	16.44	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			884.23520	921.155	16.46	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,289.53520	1,237.355	16.46	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			881.52760	918.315	16.48	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,296.82760	1,244.515	16.48	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,243.46640	1,288.386	14.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			813.36640	768.086	14.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,239.99940	1,284.761	14.70	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			819.89940	774.461	14.70	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,236.54530	1,281.157	14.73	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			826.44530	780.857	14.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,050.24990	1,092.334	16.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,259.94990	1,211.734	16.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,047.26690	1,089.233	16.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,266.96690	1,218.633	16.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,044.29060	1,086.145	16.34	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,273.99060	1,225.545	16.34	0.00	0	0
<b>Total \$ / R Option</b>											<b>11,473,682.00</b>	<b>40,000</b>	<b>1,641,272</b>
<b>Total \$ / R</b>											<b>1,792,766,713.10</b>	<b>188,897</b>	<b>3,106,223</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.85790		11.77250			201,584.30	17	2,113
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.02900		11.94310			36,087.00	3	192
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.22330		12.13600			0.00	0	153
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.40110		12.31470			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.59590		12.50900			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>237,671.30</b>	<b>20</b>	<b>2,458</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			202.62010	131.671	16.02	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			66,462.76620	74,928.696	15.94	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	11.11	Put			212.76620	138.696	15.94	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			49,962.41120	58,163.729	14.77	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			712.41120	373.729	14.77	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			68,442.99950	76,915.022	16.10	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			192.99950	125.022	16.10	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			67,452.62010	75,921.672	16.02	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			71,768.64100	79,078.492	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			8,458.64100	7,178.492	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			73,397.06330	80,727.828	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			8,087.06330	6,827.828	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			72,581.14980	79,901.373	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			8,271.14980	7,001.373	12.56	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			69,129.60280	75,024.161	12.87	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			26,529.60280	23,694.161	12.87	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			70,202.48090	76,164.012	12.81	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			25,602.48090	22,834.012	12.81	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			69,663.91700	75,591.958	12.84	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			26,063.91700	23,261.958	12.84	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			81,790.24770	86,818.858	12.93	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			35,320.24770	31,708.858	12.93	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			81,310.99010	86,311.749	12.96	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			35,840.99010	32,201.749	12.96	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			82,273.48450	87,330.050	12.89	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			34,803.48450	31,220.050	12.89	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			67,309.21910	62,408.731	14.29	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			78,880.73190	82,646.545	14.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			67,980.73190	63,056.545	14.33	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			78,554.66290	82,296.901	14.36	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			68,654.66290	63,706.901	14.36	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			79,209.21910	82,998.731	14.29	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>237,671.30</b>	<b>20</b>	<b>2,878</b>
£ / R	On 16/03/2015	Foreign Exchange Future			18.13660		18.11260			979,376.40	54	39,463
£ / R	On 12/06/2015	Foreign Exchange Future			18.38720		18.36390			0.00	0	7,354
£ / R	On 14/09/2015	Foreign Exchange Future			18.67540		18.65200			0.00	0	1,248
£ / R	On 11/12/2015	Foreign Exchange Future			18.94380		18.92400			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.24320		19.22500			0.00	0	0
<b>Total £ / R Future</b>										<b>979,376.40</b>	<b>54</b>	<b>48,065</b>
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			5.04080	5.338	16.75	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			380.83750	360.896	13.37	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,393.32380	1,417.164	16.64	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			0.72380	0.564	16.64	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,191.85690	1,168.094	17.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,115.23250	1,138.701	15.83	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			2.63250	2.101	15.83	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Call			633.20460	654.504	14.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Put			20.60460	17.904	14.33	0.00	0	3,500
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Call			63.43750	67.496	13.37	0.00	0	7,500
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,529.46180	1,505.486	18.76	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			9.68800	10.745	15.53	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			897.08800	874.145	15.53	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			4.56720	4.816	16.96	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,181.96720	1,158.216	16.96	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			4.45690	4.694	17.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,142.44080	1,118.738	16.75	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			91.93820	97.399	12.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			289.33820	270.799	12.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			4.34990	4.577	17.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,201.74990	1,177.977	17.06	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			2.06180	2.086	18.76	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			812.99020	806.676	14.18	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			334.10500	351.004	14.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			820.20500	813.804	14.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			331.34340	348.156	14.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			827.44340	820.956	14.22	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			336.89020	353.876	14.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			646.90410	668.197	14.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			954.90410	952.797	14.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,672.16620	7,695.570	21.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.16620	0.170	21.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			653.36240	674.784	14.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			941.36240	939.384	14.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			650.12120	671.481	14.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			948.12120	946.081	14.65	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			694.95050	697.699	13.82	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,124.37030	1,146.900	13.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			700.37030	703.100	13.84	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,119.81000	1,142.322	13.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			705.81000	708.522	13.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,128.95050	1,151.499	13.82	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,142.55090	1,162.824	14.61	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,107.55090	1,109.624	14.61	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,139.06770	1,159.286	14.63	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,114.06770	1,116.086	14.63	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,135.60710	1,155.771	14.65	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,120.60710	1,122.571	14.65	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>68,162</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R</b>											<b>979,376.40</b>	<b>54</b>	<b>116,227</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09913		0.09857			0.00	0	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10069		0.10012			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10248		0.10190			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10418		0.10361			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,558</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.41730	0.387	21.04	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,143.31730	1,087.187	21.04	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			857.78010	913.663	20.27	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			0.68010	0.463	20.27	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			61.75240	74.780	15.68	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			204.65240	161.580	15.68	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,038.78630	1,087.705	13.94	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			26.28630	18.605	13.94	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			322.87020	347.594	14.89	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			310.37020	278.494	14.89	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			88.03690	91.927	17.95	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,075.53690	1,022.827	17.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,238.62070	1,287.500	13.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			48.52070	39.400	13.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			521.50790	550.761	14.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			331.40790	302.661	14.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			222.87190	231.141	16.96	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,032.77190	983.041	16.96	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,437.56250	1,482.972	13.79	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			76.36250	64.772	13.79	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			723.58950	750.269	14.38	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			362.38950	332.069	14.38	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			375.46270	384.641	16.89	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,014.26270	966.441	16.89	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>14,558</b>
€ / R	On	16/03/2015	Foreign Exchange Future			13.16190		13.18060			91,396,233.60	6,944	75,513
€ / R	On	01/06/2015	Foreign Exchange Future			13.34060		13.35980			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.36700		13.38680			185,640,896.00	13,888	104,814
€ / R	On	14/09/2015	Foreign Exchange Future			13.60470		13.62500			9,523,290.00	700	6,805
€ / R	On	11/12/2015	Foreign Exchange Future			13.83050		13.85420			0.00	0	1,550
€ / R	On	14/03/2016	Foreign Exchange Future			14.08630		14.11200			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.63520		14.66630			0.00	0	0
<b>Total € / R Future</b>											<b>286,560,419.60</b>	<b>21,532</b>	<b>188,682</b>
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.08230	0.070	24.97	0.00	0	8,500

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	12.85	Call			356.95200	340.979	13.76	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			26.35200	29.079	13.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			824.42910	842.490	17.61	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.18000	0.160	22.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,759.58000	1,778.260	22.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			732.90810	714.243	14.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			2.30810	2.343	14.75	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			631.09750	648.609	16.76	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.15670	0.138	23.00	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,819.55670	1,838.238	23.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			238.40790	224.337	13.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			57.80790	62.437	13.46	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			5.02910	4.390	17.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,071.09550	1,089.579	18.67	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.08720	0.075	24.78	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,099.48720	2,118.175	24.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			55.63250	51.776	14.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			275.03250	289.876	14.55	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			11.69750	10.509	16.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,779.57180	1,798.252	22.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.07500	0.064	25.28	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,179.47500	2,198.164	25.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			4.60930	4.022	17.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			844.00930	862.122	17.69	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			1.69550	1.479	18.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,069.49240	2,088.179	24.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.05860	0.049	26.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,319.45860	2,338.149	26.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.17580	0.156	22.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,769.57580	1,788.256	22.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.17180	0.152	22.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,129.48230	2,148.170	24.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.08080	0.069	25.03	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,139.48080	2,158.169	25.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.14010	0.123	23.32	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,869.54010	1,888.223	23.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.09240	0.079	24.59	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			116.85550	119.626	16.21	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,047.05550	1,069.026	16.21	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			115.65270	118.448	16.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,055.85270	1,077.848	16.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			114.46520	117.282	16.28	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,064.66520	1,086.682	16.28	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			103.39260	106.391	16.63	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,153.59260	1,175.791	16.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			79.49550	84.060	11.93	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			357.65030	354.370	13.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			370.85030	387.370	13.26	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			420.59040	438.018	13.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			53.08830	56.680	19.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,066.28830	2,089.680	19.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			52.68130	56.271	19.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,075.88130	2,099.271	19.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			816.29550	801.060	11.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			629.00150	649.126	14.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			55.18410	58.788	19.48	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,018.38410	2,041.788	19.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			53.49850	57.093	19.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,056.69850	2,080.093	19.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			327.39040	325.018	13.52	0.00	0	2,424
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			235.80150	236.126	14.47	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			196.60570	202.901	18.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,811.60570	1,838.201	18.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			194.48770	200.805	18.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,829.48770	1,856.105	18.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			905.16760	893.163	11.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			180.16760	188.463	11.86	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			237.39600	243.521	17.18	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,512.39600	1,538.821	17.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			195.54260	201.849	18.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,820.54260	1,847.149	18.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			652.16120	651.313	14.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			697.96120	720.814	14.11	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			391.57740	398.430	16.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,527.37740	1,557.930	16.97	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			389.94980	396.846	16.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,535.74980	1,566.346	16.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			388.33320	395.268	17.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,544.13320	1,574.768	17.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			224.95570	234.607	20.48	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,870.75570	2,904.107	20.48	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			726.57000	747.439	13.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			845.11760	840.392	14.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			733.11760	754.092	14.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			841.68730	837.061	14.05	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			739.68730	760.761	14.05	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			848.57000	843.739	13.99	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,278.38280	1,307.761	15.68	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,001.81440	1,000.182	15.70	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,285.51440	1,314.982	15.70	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			998.96680	997.416	15.72	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,292.66680	1,322.216	15.72	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,004.68280	1,002.961	15.68	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
<b>Total € / R Option</b>								<b>0.00</b>	<b>0</b>	<b>305,389</b>
<b>Total € / R</b>								<b>286,560,419.60</b>	<b>21,532</b>	<b>494,071</b>
AU\$ / R On 16/03/2015 Foreign Exchange Future			9.26950		9.22290			3,058,935.00	330	8,278
AU\$ / R On 12/06/2015 Foreign Exchange Future			9.35380		9.30810			495,751.40	53	9,993
AU\$ / R On 14/09/2015 Foreign Exchange Future			9.45860		9.41300			0.00	0	777
AU\$ / R On 11/12/2015 Foreign Exchange Future			9.55760		9.51420			0.00	0	0
AU\$ / R On 14/03/2016 Foreign Exchange Future			9.67170		9.62980			0.00	0	0
<b>Total AU\$ / R Future</b>								<b>3,554,686.40</b>	<b>383</b>	<b>19,048</b>
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.00	Put			32.23270	21.895	16.13	0.00	0	5,000
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.40	Call			45.83930	52.809	15.62	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.40	Put			222.93930	183.309	15.62	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.70	Call			8.60250	7.617	16.33	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.70	Put			485.70250	438.117	16.33	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.20	Put			978.32860	931.730	22.40	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Call			2.73760	2.369	19.85	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Put			769.83760	722.869	19.85	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Call			2.64300	2.288	19.97	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Put			779.74300	732.788	19.97	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.00	Call			255.13270	291.395	16.13	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Call			2.55240	2.211	20.09	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Put			789.65240	742.711	20.09	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.20	Call			1.22860	1.230	22.40	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Call			63.10710	65.819	16.76	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Put			1,005.00710	962.019	16.76	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	8.40	Call			939.60010	978.717	14.67	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	8.40	Put			31.50010	24.917	14.67	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	8.65	Call			722.21150	758.332	14.58	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	8.65	Put			64.11150	54.532	14.58	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	9.50	Call			212.05690	228.797	15.05	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	9.50	Put			403.95690	374.997	15.05	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	9.00	Call			460.47390	490.551	14.55	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	9.00	Put			152.37390	136.751	14.55	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Call			64.12280	66.934	16.73	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Put			996.02280	953.134	16.73	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	9.65	Call			166.49470	179.455	15.37	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	9.65	Put			508.39470	475.655	15.37	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Call			62.01710	64.721	16.78	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Put			1,013.91710	970.921	16.78	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	9.15	Call			368.86790	395.954	14.62	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	9.15	Put			210.76790	192.154	14.62	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.35	Put			1,066.05620	1,025.851	15.47	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Call			127.64690	133.016	15.50	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Put			1,074.64690	1,034.416	15.50	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			130.38840	135.903	15.45	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,057.38840	1,017.303	15.45	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			129.05620	134.451	15.47	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,275.02090	2,317.655	15.80	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.82090	10.055	15.80	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,225.50820	2,268.138	15.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.30820	10.538	15.57	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,176.01970	2,218.646	15.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.81970	11.047	15.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			578.31510	593.485	12.97	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			448.51510	421.785	12.97	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			573.94180	588.943	12.99	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			454.14180	427.243	12.99	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			582.72560	598.064	12.95	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			442.92560	416.364	12.95	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>3,554,686.40</b>	<b>383</b>	<b>25,857</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.47030		9.45790			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.59610		9.58380			0.00	0	1,631
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.74030		9.72940			0.00	0	0
<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			1.41600	0.810	14.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			633.51600	620.509	14.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1.33790	0.760	14.91	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			643.43790	630.461	14.91	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			1.26450	0.715	15.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			653.36450	640.415	15.00	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			553.70860	545.088	14.31	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			131.84630	135.759	14.25	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			538.04630	529.659	14.25	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			129.65980	133.453	14.28	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			545.85980	537.353	14.28	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			127.50860	131.188	14.31	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			397.03360	404.874	12.51	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			307.63360	304.574	12.51	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			392.33500	400.078	12.53	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			312.93500	309.778	12.53	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			387.68350	395.328	12.54	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			318.28350	315.028	12.54	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>

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		Foreign Exchange Future		110.20470	70.96920		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>
CHF / R	On 16/03/2015		Foreign Exchange Future		12.36050	12.29230		123,605.00	10	3,141
CHF / R	On 12/06/2015		Foreign Exchange Future		12.58290	12.51530		0.00	0	6,542
CHF / R	On 14/09/2015		Foreign Exchange Future		12.83720	12.77100		0.00	0	0
<b>Total CHF / R Future</b>								<b>123,605.00</b>	<b>10</b>	<b>9,683</b>
CHF / R	On 16/03/2015	12.99	Call		6.39880	8.665	16.93	0.00	0	0
CHF / R	On 16/03/2015	12.99	Put		704.09880	638.165	16.93	0.00	0	0
CHF / R	On 16/03/2015	13.00	Call		6.18550	8.363	17.01	0.00	0	0
CHF / R	On 16/03/2015	13.00	Put		713.88550	647.863	17.01	0.00	0	0
CHF / R	On 16/03/2015	13.01	Call		5.98040	8.073	17.10	0.00	0	0
CHF / R	On 16/03/2015	13.01	Put		723.68040	657.573	17.10	0.00	0	0
CHF / R	On 12/06/2015	11.84	Call		765.64730	822.547	12.73	0.00	0	0
CHF / R	On 12/06/2015	11.84	Put		90.34730	79.647	12.73	0.00	0	0
CHF / R	On 12/06/2015	11.85	Call		757.43440	814.281	12.72	0.00	0	0
CHF / R	On 12/06/2015	11.85	Put		92.13440	81.381	12.72	0.00	0	0
CHF / R	On 12/06/2015	11.86	Call		749.25350	806.045	12.71	0.00	0	0
CHF / R	On 12/06/2015	11.86	Put		93.95350	83.145	12.71	0.00	0	0
CHF / R	On 14/09/2015	12.79	Call		525.37990	561.943	14.44	0.00	0	0
CHF / R	On 14/09/2015	12.79	Put		544.37990	514.743	14.44	0.00	0	0
CHF / R	On 14/09/2015	12.80	Call		521.80300	557.981	14.47	0.00	0	0
CHF / R	On 14/09/2015	12.80	Put		550.80300	520.781	14.47	0.00	0	0
CHF / R	On 14/09/2015	12.81	Call		518.25610	554.050	14.49	0.00	0	0
CHF / R	On 14/09/2015	12.81	Put		557.25610	526.850	14.49	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>123,605.00</b>	<b>10</b>	<b>9,683</b>
CNH / R	On 16/03/2015		Foreign Exchange Future		1.88430	1.87090		0.00	0	0
CNH / R	On 12/06/2015		Foreign Exchange Future		1.89250	1.87950		0.00	0	0
CNH / R	On 14/09/2015		Foreign Exchange Future		1.90620	1.89320		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	1.79	Call		820.52840	950.416	15.71	0.00	0	0
CNH / R	On 16/03/2015	1.79	Put		11.52840	7.416	15.71	0.00	0	0
CNH / R	On 16/03/2015	1.80	Call		725.57450	853.071	15.16	0.00	0	0
CNH / R	On 16/03/2015	1.80	Put		16.57450	10.070	15.16	0.00	0	0
CNH / R	On 16/03/2015	1.81	Call		632.66830	758.095	14.92	0.00	0	0
CNH / R	On 16/03/2015	1.81	Put		23.66830	15.095	14.92	0.00	0	0
CNH / R	On 12/06/2015	1.84	Call		739.18030	831.756	13.56	0.00	0	0
CNH / R	On 12/06/2015	1.84	Put		344.18030	306.756	13.56	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	1.85	Call			678.98630	767.878	13.53	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			383.98630	342.878	13.53	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			621.78580	706.859	13.49	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			426.78580	381.859	13.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,534.42450	1,441.465	14.41	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			412.36190	454.900	14.23	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,380.36190	1,292.900	14.23	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			388.39660	427.964	14.31	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,456.39660	1,365.965	14.31	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			366.42450	403.466	14.41	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			1.76710		1.77130			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.79840		1.80290			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.83360		1.83820			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			899.01200	880.970	14.61	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			270.01200	296.970	14.61	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			834.12510	818.361	14.64	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			305.12510	334.361	14.64	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			772.14860	758.660	14.68	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			343.14860	374.660	14.68	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,162.35570	1,142.627	13.69	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			380.35570	406.627	13.69	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,293.82200	1,270.425	13.59	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			311.82200	334.425	13.59	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,224.52060	1,203.272	13.60	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			342.52060	367.272	13.60	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			0.12980		0.12850			0.00	0	8
KES / R	On	12/06/2015	Foreign Exchange Future			0.12940		0.12820			0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12880		0.12750			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12850		0.12580			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			0.05920		0.05890			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05410		0.05340			0.00	0	18,700
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05100		0.05020			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
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04960		0.04850			0.00	0	86,201
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>110,407</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>110,407</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.11000		1.11960			0.00	0	317
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.11120		1.12090			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11300		1.12270			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11530		1.12500			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>617</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>617</b>
RAIN	On	16/03/2015	Foreign Exchange Future			20,903.71000		20,835.49000			0.00	0	0
RAIN	On	12/06/2015	Foreign Exchange Future			21,158.94000		21,092.40000			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	Foreign Exchange Future			4.63110		4.64060			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.59790		4.60600			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.57010		4.58400			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			0.79560	1.129	19.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			350.19560	360.029	19.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			0.72720	1.038	19.86	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			360.12720	369.938	19.86	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			0.66550	0.955	20.06	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			370.06550	379.855	20.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			22.18730	21.151	13.59	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			406.18730	413.251	13.59	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			21.27940	20.225	13.64	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			415.27940	422.325	13.64	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			20.41030	19.339	13.68	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			424.41030	431.439	13.68	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			134.29080	133.098	11.41	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			160.29080	172.998	11.41	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			143.51880	141.481	11.36	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			149.51880	161.381	11.36	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			138.40040	137.238	11.38	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			154.40040	167.138	11.38	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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R On 16/03/2015 Foreign Exchange Future			1.68970		1.66800			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.63340		1.61220			0.00	0	0
ZMW / R On 14/09/2015 Foreign Exchange Future			1.57990		1.55750			0.00	0	0
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total Futures</b>								<b>2072748789.80</b>	<b>170,896</b>	<b>1,872,268</b>
<b>Total Options</b>								<b>11473682.00</b>	<b>40,000</b>	<b>2,022,052</b>
<b>Grand Total:</b>								<b>2,084,222,471.80</b>	<b>210,896</b>	<b>3,894,320</b>