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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/03/2015 Foreign Exchange Future			12.39430		12.49470			2,390,748,921.30	192,891	0
\$ / R On 17/03/2015 Foreign Exchange Future			12.44360		12.49470			3,583,756.80	288	1,220
\$ / R On 23/03/2015 Foreign Exchange Future			12.45170		12.50470			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.45980		12.51260			1,146,301.60	92	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			12.46580		12.51870			3,565,218.80	286	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			12.46790		12.52070			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			12.46990		12.52270			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.47190		12.52470			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.48600		12.53890			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.52450		12.57770			0.00	0	2,752
\$ / R On 13/05/2015 Foreign Exchange Future			12.55500		12.60850			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.55910		12.61260			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.58380		12.63740			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.59820		12.65190			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.61060		12.66430			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.61680		12.67050			1,199,453,942.40	95,068	1,201,272
\$ / R On 26/06/2015 Foreign Exchange Future			12.64680		12.70080			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.65550		12.70960			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.71910		12.77370			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.78270		12.83790			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.81340		12.86880			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			12.82220		12.87770			16,002,105.60	1,248	105,625
\$ / R	On	28/09/2015	Foreign Exchange Future			12.85290		12.90870			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.91870		12.97500			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.98020		13.03690			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			13.00870		13.06570			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			13.01530		13.07230			88,504,040.00	6,800	47,247
\$ / R	On	21/12/2015	Foreign Exchange Future			13.03750		13.09470			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			13.15720		13.21560			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.22040		13.27950			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.22720		13.28640			0.00	0	2,500
\$ / R	On	09/06/2016	Foreign Exchange Future			13.40670		13.46190			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.41490		13.46990			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.60800		13.65860			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.61620		13.66670			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.79290		13.83930			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.80310		13.84940			0.00	0	0
Total \$ / R Future											3,703,004,286.50	296,673	1,388,283
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,994.70000	1,894.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,744.70000	1,644.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			2,394.70000	2,294.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,994.70000	2,894.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			506.60050	605.700	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			0.94390	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			556.24390	655.700	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			4,494.70000	4,394.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			3,494.70000	3,394.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			115.26270	185.700	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			23.63160	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			138.93160	215.700	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00010	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			6,505.30010	6,605.700	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.30050	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			0.81890	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Call			435.60870	334.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Put			0.90870	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.02580	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			1,705.32580	1,805.700	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			29.96270	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Put			0.28920	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			505.13840	404.300	19.61	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	11.99	Put			0.43840	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			4.59900	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			329.89900	425.700	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			445.51890	344.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			0.12110	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			594.87230	494.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			0.17230	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			55.55660	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			60.85660	105.700	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Call			544.98920	444.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			0.06680	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			694.78650	594.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			0.08650	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			495.18650	394.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			0.48650	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			644.82110	544.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			0.03430	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			774.75200	674.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			0.05200	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			584.89100	484.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			0.19100	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			734.76680	634.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			0.01970	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			894.72580	794.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			0.02580	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Call			684.79240	584.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Put			0.09240	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			844.73430	744.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			0.01300	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			994.71510	894.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			0.01510	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			744.76270	644.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			0.06270	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			944.71970	844.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			0.01010	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			1,044.71170	944.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			0.01170	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			884.72730	784.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			0.02730	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			1,024.71300	924.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			0.00580	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			1,144.70730	1,044.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			0.00730	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			954.71860	854.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			0.01860	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			1,074.71010	974.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			0.00000	0.000	19.61	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	11.22	Call			1,274.70250	1,174.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			0.00250	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			1,034.71230	934.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			0.01230	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			1,194.70580	1,094.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			1,494.70000	1,394.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			1,094.70920	994.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			0.00920	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			1,474.70000	1,374.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,694.70000	1,594.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			1,244.70460	1,144.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			0.00460	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			1,504.70000	1,404.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,794.70000	1,694.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			1,484.70000	1,384.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,704.70000	1,604.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			2,174.70000	2,074.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			1,594.70000	1,494.300	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			0.00000	0.000	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,984.70000	1,884.300	19.61	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			814.95430	763.600	26.72	0.00	0	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			0.25430	0.000	26.72	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			974.77550	923.600	25.85	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			0.07550	0.000	25.85	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			437.49440	383.977	19.27	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			22.79440	22.277	19.27	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			412.00490	358.629	19.33	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			27.30490	26.929	19.33	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			145.22030	105.729	20.50	0.00	0	10,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			170.52030	184.029	20.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,712.80750	1,659.979	27.07	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.20750	0.179	27.07	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,473.16260	1,420.275	25.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.56260	0.475	25.40	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			1,363.48660	1,310.546	24.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,337.74000	2,390.380	32.27	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.88660	0.746	24.64	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			906.83000	853.039	20.01	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			4.23000	3.239	20.01	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			711.02500	656.339	17.92	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			8.42500	6.539	17.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.34000	0.181	32.27	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,728.95340	1,676.016	24.60	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.25340	0.216	24.60	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,718.96410	1,666.025	24.54	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.26410	0.225	24.54	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,708.97520	1,656.035	24.49	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.27520	0.235	24.49	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			313.34000	268.125	17.78	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			102.64000	110.225	17.78	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			365.42170	318.559	17.53	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			82.72170	88.659	17.53	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			1,324.41010	1,271.455	21.58	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			1.71010	1.555	21.58	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			728.68630	675.846	17.14	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			13.98630	13.946	17.14	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			422.03560	376.982	16.70	0.00	0	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			93.13560	100.982	16.70	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			12.95140	11.095	27.71	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,585.25140	2,636.595	27.71	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,779.43110	1,725.870	17.25	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.73110	1.370	17.25	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,431.56750	1,377.699	15.50	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			3.86750	3.199	15.50	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			650.32380	602.549	15.52	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			72.62380	78.049	15.52	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			846.25460	795.354	15.06	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			57.75460	60.354	15.06	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			836.20410	785.899	15.11	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			63.60410	66.799	15.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			33.05070	31.035	27.43	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			2,875.65070	2,927.235	27.43	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,499.22420	1,445.401	15.19	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			11.82420	11.601	15.19	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			822.71580	776.518	15.08	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			7.57120	7.511	15.95	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			85.31580	92.718	15.08	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			604.55710	567.353	15.90	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			177.15710	193.553	15.90	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,843.02050	1,789.429	16.45	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			5.62050	5.629	16.45	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,704.97120	1,651.311	15.95	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			573.25650	540.311	16.12	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			221.35650	242.110	16.12	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			819.77130	775.993	15.09	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	03/06/2015	Foreign Exchange Option	11.93	Put			97.87130	107.793	15.09	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			813.97420	772.634	15.10	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			109.67420	122.034	15.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,927.90780	1,874.834	16.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			7.40780	8.034	16.34	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			250.41250	236.955	18.95	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			799.91250	840.155	18.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			201.81610	190.824	19.76	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			991.31610	1,034.024	19.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,947.62030	1,894.535	16.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			7.12030	7.735	16.41	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			468.25000	443.862	16.83	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			357.75000	387.062	16.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			437.14890	414.642	17.04	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			396.64890	427.842	17.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,878.67760	1,825.630	16.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			8.17760	8.830	16.18	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			601.77770	571.112	16.09	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			231.27770	254.312	16.09	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			546.95620	518.767	16.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			276.45620	301.967	16.37	0.00	0	12,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			194.86780	184.212	19.89	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,024.36780	1,067.411	19.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			793.29800	755.130	15.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			122.79800	138.330	15.24	0.00	0	39,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			779.26160	741.585	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			128.76160	144.785	15.30	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			307.37440	291.170	18.24	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			636.87440	674.370	18.24	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			957.03270	912.287	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			76.53270	85.487	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			948.88880	904.354	14.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			78.38880	87.555	14.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			496.49850	470.710	16.66	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			325.99850	353.910	16.66	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			1,206.09690	1,156.431	14.57	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			35.59690	39.631	14.57	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			1,117.59810	1,069.363	14.69	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			47.09810	52.563	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			661.07710	627.901	15.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			190.57710	211.101	15.81	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,296.92300	1,246.091	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			26.42300	29.291	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,251.23830	1,200.960	14.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			30.73830	34.160	14.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			940.77930	896.458	14.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			80.27930	89.658	14.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,585.24840	1,532.374	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			14.74840	15.574	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,392.27380	1,339.533	14.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			21.77380	22.733	14.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			1,074.32320	1,026.908	14.75	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			53.82320	60.108	14.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,702.15800	1,649.212	15.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			11.65800	12.412	15.60	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,682.62470	1,629.690	15.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			12.12470	12.890	15.53	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			1,224.08650	1,174.167	14.55	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			33.58650	37.367	14.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,604.68260	1,551.796	15.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			14.18260	14.996	15.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,344.48870	1,291.786	14.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			23.98870	24.986	14.40	0.00	0	45,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			561.98680	535.753	16.47	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			321.18680	348.953	16.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			59.99300	56.856	28.07	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,239.19300	3,290.056	28.07	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,911.45110	1,858.451	15.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			10.65110	11.651	15.94	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,571.98460	1,519.483	15.03	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			21.18460	22.683	15.03	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			1,141.84380	1,094.933	14.64	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			62.24380	69.433	14.64	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,654.94740	1,603.055	14.78	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			31.24740	33.955	14.78	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			550.34490	530.653	17.06	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			486.64490	521.553	17.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			95.34400	94.391	28.43	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,471.64400	3,525.291	28.43	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,989.24560	1,935.924	15.22	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			15.54560	16.824	15.22	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			125.48470	126.305	29.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,787.58470	3,843.605	29.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			2,060.82220	2,007.388	15.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			22.92220	24.688	15.23	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,730.01400	1,678.454	14.81	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			42.11400	45.754	14.81	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			533.59050	518.533	17.66	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			665.69050	705.833	17.66	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			949.73470	917.262	15.17	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			240.93470	263.862	15.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,646.76840	1,596.838	14.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			59.06840	64.638	14.59	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,449.59740	1,402.187	14.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			81.89740	89.987	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,915.25730	1,863.337	14.97	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			19.28960	21.110	15.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,445.55560	1,495.995	20.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			276.72950	272.856	21.11	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,699.02950	1,750.656	21.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,335.69800	2,281.892	15.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			17.99800	19.692	15.54	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,296.98960	2,243.310	15.49	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			396.47100	429.260	16.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			549.46140	535.902	17.78	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			731.76140	773.702	17.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,934.06890	1,882.036	15.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			36.36890	39.836	15.00	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			323.25560	318.195	20.35	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			85.53270	95.444	14.37	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,373.39660	1,329.257	14.44	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			95.69660	107.057	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			240.42270	237.659	21.80	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,942.72270	1,995.459	21.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			774.17100	751.460	16.16	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			79.54820	86.926	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,458.41550	1,410.417	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			80.71550	88.217	14.32	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			449.71130	440.091	18.72	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			972.01130	1,017.891	18.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,423.23270	1,377.644	14.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			37.55730	41.137	14.97	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,729.16270	1,678.539	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			51.46270	56.339	14.71	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			1,068.81060	1,032.376	14.92	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			191.11060	210.176	14.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,467.24820	1,419.126	14.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			158.74560	158.339	29.22	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,050.04560	4,105.439	29.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,583.58880	1,534.372	14.40	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			74.88880	81.472	14.40	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			520.77930	508.287	18.27	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			51.64320	56.220	14.70	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			882.07930	925.387	18.27	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			353.84480	347.442	20.22	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,445.14480	1,494.541	20.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			2,138.41440	2,085.220	15.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			29.71440	32.320	15.11	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,810.34320	1,759.120	14.70	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			517.02300	504.144	18.87	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,102.02300	1,145.444	18.87	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
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			192.38550	183.326	28.72	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,197.38550	4,244.626	28.72	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,209.69340	2,156.205	14.85	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			34.69340	37.506	14.85	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,883.97270	1,832.372	14.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			58.97270	63.672	14.51	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,952.09030	1,900.253	14.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			65.19030	70.053	14.36	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			513.24610	499.708	19.43	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,326.34610	1,369.508	19.43	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			193.17860	186.982	28.71	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,606.27860	4,656.782	28.71	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,275.46990	2,221.720	14.62	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			38.56990	41.520	14.62	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			1,076.40030	1,042.729	15.15	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			350.70030	374.029	15.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,926.96770	3,870.275	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			4.66770	4.975	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,877.28140	3,820.604	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			4.98140	5.304	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,827.61490	3,770.953	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,700.19360	3,753.264	26.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,142.97880	2,189.664	21.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			354.78130	345.108	21.98	3,451,076.00	10,000	63,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,282.48130	2,329.808	21.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			283.89730	279.315	24.12	0.00	0	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,011.59730	3,064.015	24.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			272.49360	268.564	26.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			855.05790	891.071	17.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			653.45000	634.825	18.31	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,021.15000	1,059.525	18.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			447.36660	434.789	20.57	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,745.06660	1,789.489	20.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			375.27880	364.963	21.62	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			724.05430	759.165	17.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			779.29230	756.666	17.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			756.99230	791.366	17.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			761.45840	739.393	17.45	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			789.15840	824.093	17.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			727.35790	706.371	17.70	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			148.88970	162.496	13.96	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,434.42280	1,391.833	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			162.12280	176.533	14.06	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,294.68270	1,255.314	14.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			222.38270	240.014	14.46	0.00	0	53,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			796.35430	774.465	17.20	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			72.91930	77.922	14.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,767.89080	1,717.327	14.07	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			95.59080	102.027	14.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,587.57760	1,538.813	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			125.27760	133.513	13.92	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,471.18970	1,427.796	13.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.31490	5.653	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,173.32360	2,119.883	14.39	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			51.02360	54.583	14.39	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			2,127.19300	2,074.013	14.36	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			54.89300	58.713	14.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,945.21930	1,893.222	14.21	0.00	0	40,051
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			506.61870	493.625	19.99	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,561.91870	1,606.125	19.99	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			197.75270	184.343	28.41	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,973.05270	5,016.843	28.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,335.97980	2,282.132	14.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			41.27980	44.632	14.41	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			2,022.97260	1,970.448	14.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			68.27260	72.948	14.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			2,013.94600	1,961.465	14.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			69.24600	73.965	14.17	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			413.48190	409.307	22.43	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,597.88190	2,652.107	22.43	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,749.34690	1,707.114	13.89	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			133.74690	149.914	13.89	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,192.98520	1,178.149	15.39	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			443.48520	487.749	15.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,467.57710	1,443.214	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			241.17710	276.013	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			0.00000	126.753	27.97	190,129.35	1,500	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			0.00000	7,129.553	27.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,480.39430	1,455.598	14.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			171.43040	195.475	13.77	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,889.72590	2,946.799	22.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			397.21600	401.185	25.57	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,610.81600	3,673.985	25.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			0.00000	2,253.034	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			0.00000	75.834	13.84	113,751.60	1,500	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,657.83040	1,622.675	13.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			233.99430	268.398	14.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,473.97240	1,449.391	14.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			237.57240	272.191	14.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,539.59070	1,512.777	13.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			203.19070	235.577	13.89	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			426.12590	423.999	22.96	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			1,100.60620	1,095.566	17.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			938.70620	988.866	17.61	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	13.31	Call			1,097.45840	1,092.481	17.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			945.55840	995.781	17.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			1,103.77770	1,098.669	17.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			931.87770	981.969	17.59	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			1,106.28610	1,101.371	17.64	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			946.38610	996.471	17.64	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			1,112.60950	1,107.564	17.58	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			932.70950	982.664	17.58	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			1,109.44190	1,104.459	17.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			939.54190	989.559	17.61	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,312.52600	1,307.280	17.38	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			943.92600	989.280	17.38	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,309.16730	1,303.994	17.40	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			950.56730	995.994	17.40	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,305.82600	1,300.725	17.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			957.22600	1,002.725	17.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,314.31880	1,309.261	17.42	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			957.61880	1,003.061	17.42	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,321.02280	1,315.820	17.37	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			944.32280	989.621	17.37	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,317.66210	1,312.532	17.40	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			950.96210	996.332	17.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,750.16050	1,740.252	15.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			560.86050	597.352	15.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,745.59790	1,735.808	15.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			566.29790	602.908	15.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,754.74650	1,744.726	15.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			555.44650	591.826	15.39	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,496.86450	1,492.079	17.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			957.46450	998.979	17.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,503.79900	1,498.855	17.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			944.39900	985.755	17.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,500.32320	1,495.459	17.13	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			950.92320	992.359	17.13	0.00	0	0
Total \$ / R Option											3,754,956.95	13,000	1,372,067
Total \$ / R											3,706,759,243.45	309,673	2,760,350
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			12.39430		12.49470			111,548.70	9	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.61680		12.67050			845,325.60	67	809
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.82220		12.87770			0.00	0	108
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.01530		13.07230			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.22720		13.28640			0.00	0	0
Total \$ / R MAXI Future											956,874.30	76	917
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			0.01630	0.000	19.61	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	Call			138,470.02090	128,430.000	19.61	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			0.02090	0.000	19.61	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			121,470.52870	111,430.000	19.61	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			0.52870	0.000	19.61	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			140,470.01260	130,430.000	19.61	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			0.01260	0.000	19.61	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			139,470.01630	129,430.000	19.61	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			138,270.04680	132,996.677	14.53	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			2,220.04680	2,316.677	14.53	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			140,185.51800	134,910.722	14.59	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			2,135.51800	2,230.722	14.59	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			139,227.38160	133,953.295	14.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			2,177.38160	2,273.295	14.56	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			128,523.08880	124,305.022	14.57	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			11,753.08880	13,085.022	14.57	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			130,102.41830	125,847.633	14.55	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			11,332.41830	12,627.633	14.55	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			129,311.30330	125,074.933	14.56	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			11,541.30330	12,854.933	14.56	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			139,839.58020	135,659.895	14.16	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			17,609.58020	19,129.895	14.16	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			139,127.67240	134,964.271	14.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			17,897.67240	19,434.271	14.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			140,554.39090	136,358.772	14.14	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			17,324.39090	18,828.772	14.14	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			37,695.77570	41,826.254	15.01	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			126,796.95320	125,024.973	15.04	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			38,156.95320	42,304.973	15.04	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			126,260.49260	124,505.919	15.06	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			38,620.49260	42,785.919	15.06	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			127,335.77570	125,546.254	15.01	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										956,874.30	76	917
£ / R	On 16/03/2015	Foreign Exchange Future			18.36310		18.41280			303,303,322.70	16,517	0
£ / R	On 12/06/2015	Foreign Exchange Future			18.63360		18.66060			10,136,678.40	544	27,308
£ / R	On 14/09/2015	Foreign Exchange Future			18.92870		18.95750			8,423,271.50	445	1,552
£ / R	On 11/12/2015	Foreign Exchange Future			19.21310		19.24290			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.53150		19.56290			0.00	0	0
Total £ / R Future										321,863,272.60	17,506	28,860
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			2.81970	0.000	20.14	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put			840.01970	886.900	20.14	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,692.83210	1,643.100	20.14	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			0.03210	0.000	20.14	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			1,412.90070	1,363.100	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			0.10070	0.000	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Call			913.76920	863.100	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Put			0.96920	0.000	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Call			104.38690	0.000	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Put			121.58690	66.900	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			8.47370	0.000	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			595.67370	636.900	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			2.37740	0.000	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			879.57740	926.900	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			2.27840	0.000	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			889.47840	936.900	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			173.72270	53.100	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			70.92270	0.000	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			2.16760	0.000	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			899.36760	946.900	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			0.42020	0.000	20.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,227.62020	1,276.900	20.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			501.47570	488.352	16.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			700.87570	714.752	16.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,713.00810	1,688.810	14.24	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			52.40810	55.210	14.24	0.00	0	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			216.96520	212.088	18.27	0.00	0	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,556.36520	1,578.488	18.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			508.84090	495.533	16.16	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			688.24090	701.933	16.16	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			505.14550	491.930	16.18	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			694.54550	708.330	16.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			828.74480	842.678	15.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			834.67310	848.831	15.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			838.29820	823.702	15.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			840.79820	855.002	15.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,977.68080	7,948.876	22.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.18080	0.176	22.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			846.24480	831.378	15.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			842.17310	827.531	15.72	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,365.83710	1,349.377	14.80	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			632.93710	646.277	14.80	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,375.86410	1,359.318	14.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			622.96410	636.218	14.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,370.83770	1,354.340	14.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			627.93770	641.241	14.78	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,018.19120	1,035.473	15.49	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,377.23410	1,363.170	15.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,024.33410	1,041.671	15.51	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,384.96360	1,370.783	15.47	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,012.06360	1,029.283	15.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,381.09120	1,366.973	15.49	0.00	0	0
Total £ / R Option											0.00	0	28,000
Total £ / R											321,863,272.60	17,506	56,860
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10228		0.10306			57,276.80	560	0
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10413		0.10463			2,082.54	20	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10599		0.10650			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10780		0.10834			0.00	0	0
Total ¥ / R Future											59,359.34	580	14,018
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.31460	0.000	23.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			694.61460	772.000	23.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,305.70290	1,228.000	23.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			0.00290	0.000	23.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			307.90460	228.000	23.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			2.20460	0.000	23.66	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,469.83900	1,420.754	15.58	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			7.33900	8.054	15.58	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			614.31680	589.798	17.26	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			151.81680	177.098	17.26	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			194.59430	190.355	20.06	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			732.09430	777.655	20.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,674.10670	1,629.032	15.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			23.60670	30.132	15.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			846.73360	823.982	16.02	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			196.23360	225.082	16.02	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			385.23460	384.218	18.49	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			734.73460	785.319	18.49	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,876.73630	1,832.649	15.46	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			43.13630	52.649	15.46	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			1,062.01200	1,040.110	15.92	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			228.41200	260.110	15.92	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			577.48410	575.314	18.21	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			743.88410	795.314	18.21	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											59,359.34	580	14,018
€ / R	On	16/03/2015	Foreign Exchange Future			13.14030		13.14670			854,448,007.50	65,025	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.32880		13.31990			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.35470		13.34580			33,106,301.30	2,479	154,782
€ / R	On	14/09/2015	Foreign Exchange Future			13.59390		13.58600			67,969.50	5	25,005
€ / R	On	11/12/2015	Foreign Exchange Future			13.82800		13.82100			0.00	0	10,050
€ / R	On	14/03/2016	Foreign Exchange Future			14.09510		14.08890			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.62330		14.60710			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Future											887,622,278.30	67,509	189,837
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.01290	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			302.54160	290.300	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			5.84160	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			853.58470	859.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.01930	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,793.31930	1,799.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			696.83370	690.300	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			0.13370	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			654.10730	659.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.01790	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,853.31790	1,859.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			168.66600	140.300	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			21.96600	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			0.28470	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,103.39650	1,109.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.01330	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,133.31330	2,139.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			11.35400	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			264.65400	259.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			0.80730	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,813.31880	1,819.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.01240	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,213.31240	2,219.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			0.25880	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			873.55880	879.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			0.09650	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,103.31360	2,109.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.01120	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,353.31120	2,359.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.01910	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,803.31910	1,809.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.01880	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,163.31290	2,169.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.01280	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,173.31280	2,179.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.01680	0.000	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,903.31680	1,909.700	18.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.01360	0.000	18.29	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			139.05160	136.508	18.52	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,109.15160	1,097.708	18.52	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			137.71920	135.179	18.56	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,117.81920	1,106.379	18.56	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			136.40210	133.865	18.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,126.50210	1,115.065	18.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			124.03340	121.534	18.93	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,214.13340	1,202.734	18.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			113.83660	110.447	14.05	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,131.23950	2,120.477	21.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			70.02670	68.115	21.68	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,074.22670	2,063.415	21.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,140.96410	1,148.792	14.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			45.16410	44.092	14.02	0.00	0	22,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			809.63660	815.147	14.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,121.72600	2,110.955	21.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			358.15280	357.271	15.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			492.35280	482.571	15.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			387.60770	387.086	15.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			441.80770	432.386	15.62	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			67.03950	65.177	21.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			701.07400	690.281	16.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			179.81060	177.330	18.09	0.00	0	22,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,034.01060	1,022.630	18.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			68.01600	66.138	21.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,112.21600	2,101.438	21.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			67.52600	65.655	21.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			266.87400	264.981	16.78	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			928.31480	939.293	13.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			242.31480	245.393	13.95	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			278.64830	281.900	19.06	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,592.64830	1,588.000	19.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			233.73840	236.554	19.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,887.73840	1,882.654	19.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			232.56520	235.369	19.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,896.56520	1,891.469	19.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			231.40020	234.193	19.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,905.40020	1,900.293	19.93	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,890.36620	2,904.818	15.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			19.36620	26.818	15.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,086.76310	1,099.455	13.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			315.76310	321.455	13.81	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			721.59420	728.028	16.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			800.59420	800.028	16.06	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			272.44370	279.680	22.32	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,951.44370	2,951.680	22.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			455.30460	461.963	18.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,624.30460	1,623.963	18.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			453.57900	460.243	18.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,632.57900	1,632.243	18.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			451.86380	458.533	18.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,640.86380	1,640.533	18.89	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			833.37190	841.495	15.89	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	14/03/2016	Foreign Exchange Option	14.01	Call			919.01710	933.273	15.92	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			840.11710	848.173	15.92	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			925.54660	939.937	15.86	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			826.64660	834.837	15.86	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			922.27190	936.595	15.89	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,457.30820	1,463.294	17.77	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,110.11370	1,132.394	17.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,443.01370	1,449.094	17.73	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,107.25490	1,129.491	17.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,450.15490	1,456.191	17.75	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,104.40820	1,126.594	17.77	0.00	0	0
Total € / R Option											0.00	0	129,458
Total € / R											887,622,278.30	67,509	319,295
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.50350		9.54750			58,541,560.00	6,160	0
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.60240		9.63090			67,216.80	7	15,197
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.71000		9.73970			0.00	0	817
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.81680		9.84680			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.93870		9.97060			0.00	0	0
Total AU\$ / R Future											58,608,776.80	6,167	16,014
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			548.08810	503.500	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.58810	0.000	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			168.73080	103.500	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			21.23080	0.000	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			21.79130	0.000	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			174.29130	196.500	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			0.59120	0.000	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			653.09120	696.500	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			2.60480	0.000	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			445.10480	486.500	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			2.42950	0.000	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			454.92950	496.500	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			2.26680	0.000	22.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			464.76680	506.500	22.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			34.28750	36.761	16.80	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			745.51050	770.179	18.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			134.43800	130.658	18.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			753.53800	778.258	18.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,251.54850	1,224.499	17.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			20.64850	22.099	17.92	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			1,015.18750	989.161	16.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			122.59910	135.048	16.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			387.96680	377.112	17.29	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			257.06680	274.712	17.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			716.83900	697.352	16.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			85.93900	94.952	16.83	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			136.41050	132.579	18.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			314.72530	306.877	17.51	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			333.82530	354.477	17.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			132.49340	128.764	18.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			761.59340	786.364	18.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			603.49910	587.448	16.90	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			226.30550	226.452	17.01	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			836.60550	866.452	17.01	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			224.08650	224.280	17.03	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			844.38650	874.280	17.03	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			228.55070	228.649	16.98	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			828.85070	858.649	16.98	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,606.72610	2,577.270	17.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			9.92610	10.470	17.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,557.06880	2,527.641	17.28	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.26880	10.841	17.28	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,507.42280	2,478.026	17.03	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			10.62280	11.226	17.03	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			322.98630	342.796	13.91	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			798.25460	786.252	13.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			327.65460	347.552	13.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			792.95410	781.047	13.95	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			332.35410	352.347	13.95	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			803.58630	791.496	13.91	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											58,608,776.80	6,167	17,220
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.70550		9.76630			1,368,475.50	141	0
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.83170		9.89170			1,376,438.00	140	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.98280		10.04370			0.00	0	0
Total CAD/ R Future											2,744,913.50	281	1,771
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			346.92190	404.500	16.65	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			3.81000	0.000	16.65	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			327.51000	384.500	16.65	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			3.50310	0.000	16.65	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			337.20310	394.500	16.65	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			3.22190	0.000	16.65	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			259.38610	233.477	16.19	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			377.68610	411.777	16.19	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			266.83760	240.410	16.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			365.13760	398.710	16.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			263.08680	236.920	16.17	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			371.38680	405.220	16.17	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			229.00290	252.658	14.37	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			616.90400	579.920	14.39	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			233.20400	257.120	14.39	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			628.54560	591.038	14.34	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			224.84560	248.238	14.34	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			622.70290	585.458	14.37	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											2,744,913.50	281	1,771
CHF / R	On	16/03/2015	Foreign Exchange Future			12.35910		12.40330			27,931,566.00	2,260	0
CHF / R	On	12/06/2015	Foreign Exchange Future			12.57050		12.61840			163,416.50	13	7,451
CHF / R	On	14/09/2015	Foreign Exchange Future			12.82930		12.87880			0.00	0	0
Total CHF / R Future											28,094,982.50	2,273	7,451
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			2.40170	0.000	19.33	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			589.10170	630.900	19.33	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			2.26930	0.000	19.33	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			598.96930	640.900	19.33	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			2.12180	0.000	19.33	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			608.82180	650.900	19.33	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			870.35520	836.246	15.01	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			91.95520	105.746	15.01	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			862.43920	828.696	15.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			94.03920	108.196	15.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			854.55590	821.186	15.04	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			96.15590	110.686	15.04	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			635.54880	605.599	16.24	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			546.74880	566.299	16.24	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			631.44750	601.466	16.26	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			552.64750	572.166	16.26	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			627.37460	597.563	16.29	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			558.57460	578.263	16.29	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											28,094,982.50	2,273	7,451
CNH / R	On	16/03/2015	Foreign Exchange Future			1.97820		1.98770			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.98850		1.99370			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00060		2.00700			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,977.04610	1,882.000	17.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			0.04610	0.000	17.89	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	16/03/2015	Foreign Exchange Option	1.80	Call			1,877.06090	1,782.000	17.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			0.06090	0.000	17.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			1,777.08110	1,682.000	17.89	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			0.08110	0.000	17.89	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,654.63490	1,608.361	15.80	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			117.63490	123.361	15.80	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,570.91380	1,525.561	15.77	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			133.91380	140.561	15.77	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,488.90780	1,444.562	15.75	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			151.90780	159.562	15.75	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			915.92020	946.368	15.92	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			975.54300	938.967	15.75	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			805.54300	832.967	15.75	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			928.95410	893.973	15.82	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			858.95410	887.973	15.82	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			885.92020	852.368	15.92	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Future			1.76050		1.76460			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.79450		1.79570			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.83050		1.83220			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			916.78510	890.890	16.70	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			359.78510	345.890	16.70	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			857.46050	831.162	16.76	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			400.46050	386.162	16.76	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			800.82880	774.208	16.83	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			443.82880	429.208	16.83	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,213.07490	1,188.694	15.56	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			491.07490	483.693	15.56	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,335.13350	1,310.861	15.44	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			413.13350	405.861	15.44	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,271.23180	1,246.857	15.46	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			449.23180	441.857	15.46	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	16/03/2015	Foreign Exchange Future			0.13440		0.13620			1,075.20	8	0
KES / R	On	12/06/2015	Foreign Exchange Future			0.13430		0.13540			2,686.00	20	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.13400		0.13450			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13380		0.13350			0.00	0	1,870

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total KES / R Future								3,761.20	28	1,880
Total KES / R								3,761.20	28	1,880
NGN / R On 16/03/2015			0.06230		0.06270			363,707.40	5,838	0
NGN / R On 12/06/2015			0.05630		0.05660			1,783,696.60	31,682	41,350
NGN / R On 14/09/2015			0.05310		0.05370			0.00	0	0
NGN / R On 11/12/2015			0.05150		0.05190			989,212.00	19,208	102,200
Total NGN / R Future								3,136,616.00	56,728	143,550
Total NGN / R								3,136,616.00	56,728	143,550
QUANTO €On 16/03/2015			1.06020		1.05220			336,083.40	317	0
QUANTO €On 12/06/2015			1.05850		1.05330			0.00	0	301
QUANTO €On 14/09/2015			1.06020		1.05500			0.00	0	0
QUANTO €On 11/12/2015			1.06250		1.05730			0.00	0	0
Total QUANTO € / \$ Future								336,083.40	317	301
Total QUANTO € / \$								336,083.40	317	301
RAIN On 16/03/2015			21,418.98000		21,501.95000			0.00	0	0
RAIN On 12/06/2015			21,709.26000		21,748.28000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 16/03/2015			4.73090		4.74760			0.00	0	0
TRY / R On 12/06/2015			4.69130		4.70990			0.00	0	0
TRY / R On 14/09/2015			4.66310		4.68110			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015	4.99	Call			0.81050	0.000	16.40	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			243.21050	259.100	16.40	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			0.71850	0.000	16.40	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			253.11850	269.100	16.40	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			0.60550	0.000	16.40	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			263.00550	279.100	16.40	0.00	0	0
TRY / R On 12/06/2015	4.99	Call			47.64770	37.816	14.67	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			327.74770	336.516	14.67	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			45.84800	36.193	14.70	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			335.94800	344.893	14.70	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			44.11210	34.635	14.73	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			344.21210	353.335	14.73	0.00	0	0
TRY / R On 14/09/2015	4.61	Call			210.55850	198.454	13.07	0.00	0	0
TRY / R On 14/09/2015	4.61	Put			139.45850	145.354	13.07	0.00	0	0
TRY / R On 14/09/2015	4.59	Call			222.27200	209.758	13.10	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
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			131.17200	136.658	13.10	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			216.37020	204.060	13.08	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			135.27020	140.960	13.08	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.68330		1.70110			20,199.60	12	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.63910		1.65240			52,451.20	32	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.58520		1.59820			0.00	0	0
Total ZMW / R Future											72,650.80	44	16
Total ZMW / R											72,650.80	44	16
Total Futures											5,006,503,855.24	448,182	1,793,036
Total Options											3,754,956.95	13,000	1,530,731
Grand Total:											5,010,258,812.19	461,182	3,323,767