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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/01/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/01/2015 Foreign Exchange Future			11.52000		11.51880			50,042,880.00	4,344	0
\$ / R On 19/01/2015 Foreign Exchange Future			11.52750		11.53450			0.00	0	0
\$ / R On 22/01/2015 Foreign Exchange Future			11.53190		11.53110			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.54320		11.54270			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.54690		11.54650			1,778,222.60	154	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.59580		11.59630			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.59770		11.59820			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.59960		11.60010			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.62430		11.62480			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.63200		11.63260			593,929,920.00	51,060	1,174,629
\$ / R On 27/03/2015 Foreign Exchange Future			11.65310		11.65400			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.66280		11.66370			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.71500		11.71640			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.77140		11.77310			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.79660		11.79850			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.80250		11.80440			5,995,670.00	508	80,490
\$ / R On 26/06/2015 Foreign Exchange Future			11.82970		11.83180			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.89410		11.89650			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.95110		11.95360			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.97860		11.98110			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.98640		11.98900			2,397,280.00	200	26,783

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.01390		12.01660			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.07330		12.07640			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.12920		12.13300			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.15510		12.15920			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.16110		12.16530			3,648,330.00	300	36,332
\$ / R	On	21/12/2015	Foreign Exchange Future			12.18100		12.18550			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.34900		12.35390			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.35540		12.36020			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.53870		12.54300			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.54710		12.55140			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.74530		12.74890			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.75370		12.75730			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.93490		12.93800			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.94550		12.94850			0.00	0	0
Total \$ / R Future											657,792,302.60	56,566	1,338,417
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Call			6.42330	0.000	12.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Put			237.62330	230.000	12.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			11.51980	0.000	12.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			172.71980	160.000	12.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			10.57510	0.000	12.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			181.77510	170.000	12.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			9.71430	0.000	12.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			190.91430	180.000	12.00	0.00	0	0
\$ / R	On	19/01/2015	Foreign Exchange Option	11.53	Call			0.00000	69.140	11.05	0.00	0	0
\$ / R	On	19/01/2015	Foreign Exchange Option	11.53	Put			0.00000	71.640	11.05	573,119.20	8,000	4,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Call			68.15180	53.471	12.36	0.00	0	5,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Put			167.05180	151.571	12.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.23880	0.129	31.18	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,727.53880	2,726.929	31.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			412.14010	409.999	13.44	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			19.44010	16.799	13.44	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			368.57710	365.344	13.25	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			25.87710	22.144	13.25	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			181.18260	170.117	12.26	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			88.48260	76.917	12.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,242.71340	3,243.200	19.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.01340	0.000	19.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			745.90360	746.014	15.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			3.20360	2.814	15.61	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			100.38510	86.306	12.41	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			193.88510	179.407	12.41	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			107.25560	93.246	12.32	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			180.75560	166.346	12.32	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			489.94880	483.561	11.36	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			43.64880	37.761	11.36	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			206.93660	195.495	12.30	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			210.63660	199.695	12.30	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			1.21240	0.988	23.51	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,904.91240	2,905.188	23.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			807.34180	805.294	12.29	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			11.04180	9.494	12.29	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,298.21480	3,297.712	24.82	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01480	0.012	24.82	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			493.11130	486.771	11.39	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			44.91130	39.071	11.39	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			442.38580	435.047	11.58	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			62.28580	55.447	11.58	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			187.43370	176.821	13.16	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			342.63370	332.521	13.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,316.54040	1,315.787	13.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			3.94040	3.787	13.59	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,138.35010	1,137.609	12.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			5.75010	5.609	12.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			944.88230	943.467	12.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00440	0.004	22.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,632.83590	2,632.212	19.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.23590	0.211	19.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.88450	0.792	17.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	21.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,367.40000	7,368.000	21.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			35.13450	30.499	18.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,402.53450	1,398.499	18.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,632.60440	3,632.004	22.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,450.21530	1,446.365	18.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			6.63310	5.353	21.64	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,574.03310	2,573.353	21.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			61.06360	54.544	16.72	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,008.46360	1,002.544	16.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,133.48450	2,132.792	17.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,036.15920	1,030.397	16.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			45.20450	39.846	17.81	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,232.60450	1,227.846	17.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			139.89810	130.073	14.09	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			507.29810	498.073	14.09	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			32.81530	28.365	18.56	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			546.89310	537.921	14.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			67.80100	60.844	16.35	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			935.20100	928.844	16.35	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			177.08880	166.647	13.43	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			394.48880	384.647	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			58.75920	52.397	16.86	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			438.45330	428.827	13.69	0.00	0	7,500

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	11.99	Call			142.08890	132.216	14.05	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			499.48890	490.216	14.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			217.95760	207.246	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			305.35760	295.246	12.86	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			129.49310	119.921	14.31	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			0.00000	315.044	12.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			191.76190	181.180	13.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			359.16190	349.180	13.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			290.39130	280.266	12.34	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			207.79130	198.266	12.34	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			161.05330	150.827	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			233.72970	223.880	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			261.71460	251.208	12.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			239.11460	229.208	12.46	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			337.92170	328.538	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			165.32170	156.538	12.15	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			0.00000	197.044	12.99	3,940,886.00	20,000	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			183.51920	174.383	12.23	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			295.40160	285.350	12.32	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			202.80160	193.350	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			436.14100	428.474	11.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			103.54100	96.474	11.82	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			266.32970	255.880	12.44	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			140.08830	131.897	12.02	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			360.82370	351.828	12.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			148.22370	139.828	12.07	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			649.73320	645.549	11.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			37.13320	33.549	11.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			316.11920	306.383	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			79.18610	73.102	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			470.42050	463.363	11.71	9,267,256.00	20,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			87.82050	81.363	11.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			676.27390	672.464	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			33.67390	30.464	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			372.68830	363.897	12.02	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			34.79390	31.462	11.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			658.54700	654.491	11.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			35.94700	32.491	11.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			859.59900	857.656	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			16.99900	15.655	11.93	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			491.78610	485.102	11.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			17.61280	16.199	11.90	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			757.52440	754.683	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			24.92440	22.683	11.66	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,128.57800	1,127.816	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			5.97800	5.816	12.61	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			667.39390	663.462	11.41	0.00	0	25,000

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	10.70	Put			12.28230	11.467	12.14	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			897.33200	895.644	12.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			14.73200	13.644	12.02	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,535.15650	1,534.412	14.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			2.55650	2.412	14.76	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			850.21280	848.199	11.90	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			1.88400	1.653	20.53	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,197.88400	3,198.553	20.53	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			576.23690	570.590	11.70	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			72.23690	67.490	11.70	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			295.74720	285.984	12.63	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			48.69630	45.106	11.51	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			251.74720	242.884	12.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			220.46820	210.507	13.39	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			376.46820	367.407	13.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			875.98590	873.741	11.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			21.98590	20.641	11.83	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			662.69630	658.206	11.51	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			552.87390	546.864	11.80	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			89.17390	84.064	11.80	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			131.74450	123.208	15.15	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			708.04450	700.408	15.15	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			245.57850	236.456	14.17	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			529.17850	521.456	14.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			34.82280	31.534	27.26	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,468.42280	3,466.534	27.26	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			953.54860	950.220	11.91	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			37.14860	35.220	11.91	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			661.19520	655.968	11.80	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			94.79520	90.968	11.80	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			258.14080	249.435	14.92	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			695.04080	688.035	14.92	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			52.42080	48.811	27.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,759.32080	3,757.411	27.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			903.64700	899.961	12.00	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			50.99270	49.542	12.11	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			70.54700	68.561	12.00	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			733.79790	729.161	11.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			110.69790	107.761	11.85	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			344.02180	335.226	13.80	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			470.92180	463.826	13.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,024.09270	1,020.942	12.11	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			354.54210	345.789	14.01	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			516.04210	509.189	14.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			910.49180	906.760	12.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			86.09180	84.260	12.09	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			894.08660	890.271	12.08	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	11.00	Put			89.68660	87.771	12.08	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			829.66840	825.504	12.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,774.65890	1,770.161	19.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,124.49230	1,121.640	12.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			50.09230	49.140	12.27	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,554.35620	1,549.268	18.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,106.81940	1,103.908	12.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			52.41940	51.408	12.26	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,063.02800	1,059.959	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			58.62800	57.459	12.22	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			119.05890	112.661	19.10	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			976.64950	969.994	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			209.63180	201.230	16.35	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,035.23180	1,028.731	16.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			161.28660	153.714	17.63	768,570.50	5,000	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,356.88660	1,351.214	17.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			138.75620	131.768	18.33	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			412.47490	405.567	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			413.14110	404.317	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			418.74110	411.817	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			271.37950	262.416	15.20	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			766.97950	759.916	15.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			221.04950	212.494	16.11	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			301.03070	295.365	12.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			481.71050	473.810	13.06	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			327.31050	321.310	13.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			420.91380	412.162	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			406.51380	399.662	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			416.87490	408.067	13.44	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			207.22930	202.970	12.43	0.00	0	4,800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			583.33480	576.816	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			228.93480	224.316	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			556.21740	549.343	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			251.81740	246.843	12.68	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			505.43070	497.865	12.93	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			105.26840	103.004	12.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			813.87420	809.620	12.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			109.47420	107.120	12.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			671.81070	666.379	12.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			167.41070	163.879	12.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			611.62930	605.470	12.43	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			809.91060	805.539	12.04	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			128.11060	125.839	12.04	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			265.76540	257.177	15.72	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			893.96540	887.477	15.72	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			62.02420	58.383	27.37	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,110.22420	4,108.683	27.37	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			1,095.68060	1,092.668	12.24	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			63.88060	62.968	12.24	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			76.09550	71.903	26.85	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,329.59550	4,327.803	26.85	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,171.87700	1,168.807	12.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			75.37700	74.707	12.26	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			890.28670	885.701	12.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			143.78670	141.601	12.14	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			281.95130	273.159	16.45	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,095.45130	1,089.059	16.45	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			290.78490	281.969	17.17	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,307.18490	1,300.869	17.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			86.41360	81.931	26.82	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,632.81360	4,630.831	26.82	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,237.22930	1,233.962	12.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			83.62930	82.862	12.23	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			959.34750	954.531	12.22	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			155.74750	153.431	12.22	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			493.62690	484.476	14.59	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			672.52690	665.876	14.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			180.49870	173.193	20.80	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,491.49870	2,486.793	20.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			178.12490	170.946	22.15	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,769.12490	2,764.546	22.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			411.83330	401.979	15.64	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			922.83330	915.579	15.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			307.52130	298.282	17.36	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,378.52130	1,371.882	17.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			201.72350	193.991	19.97	2,909,863.50	15,000	105,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,212.72350	2,207.591	19.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			769.05420	761.807	12.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			290.05420	285.407	12.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			753.39050	745.942	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			304.39050	299.542	12.77	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			554.52830	544.669	14.08	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			565.52830	558.269	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			895.87320	890.096	12.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			196.87320	193.696	12.12	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			779.69010	772.582	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			280.69010	276.182	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			774.35080	767.177	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			285.35080	280.777	12.66	0.00	0	15,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,453.05130	1,450.100	12.45	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			64.05130	63.700	12.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,130.24940	1,126.111	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			121.24940	119.711	12.19	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,114.34410	1,110.113	12.19	0.00	0	33,750

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	11.00	Put			125.34410	123.713	12.19	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,489.45370	1,486.540	12.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			60.45370	60.140	12.52	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,306.62250	1,303.028	12.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			90.02250	89.128	12.12	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,031.66280	1,026.411	12.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			165.06280	162.511	12.20	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			856.64100	849.892	12.26	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			240.04100	235.992	12.26	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			300.04360	291.144	17.91	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,553.44360	1,547.244	17.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			220.31650	212.558	19.89	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,203.71650	2,198.658	19.89	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			98.42130	93.762	26.61	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,881.82130	4,879.862	26.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,100.85280	1,095.159	12.26	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			174.45280	171.860	12.26	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			308.47520	299.855	18.56	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,792.07520	1,786.555	18.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			114.51920	109.701	26.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,018.11920	5,016.401	26.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,375.56290	1,371.309	12.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			99.16290	98.009	12.20	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			114.22970	109.623	26.40	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,431.22970	5,430.423	26.40	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,442.12400	1,437.389	12.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			109.12400	108.189	12.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,164.57740	1,158.788	12.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			181.57740	179.588	12.30	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			315.42750	307.014	19.17	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,032.42750	2,027.814	19.17	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			618.47900	608.615	15.02	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			799.27900	793.515	15.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,033.86970	3,029.758	15.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.56970	18.658	15.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,984.56620	2,980.446	15.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			19.26620	19.346	15.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,935.28890	2,931.161	15.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,382.47950	1,376.874	17.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			430.55890	420.872	17.42	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,465.25890	1,459.772	17.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			264.42070	261.351	12.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			905.47530	897.100	12.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			350.17530	346.000	12.83	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			286.61850	278.426	20.38	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,491.31850	2,487.326	20.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			447.77950	437.974	17.14	0.00	0	13,248

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	10.95	Put			135.08230	134.243	12.18	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,312.00900	1,306.764	12.22	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			146.70900	145.664	12.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			392.81330	383.430	18.05	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,667.51330	1,662.330	18.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,029.72070	1,022.451	12.53	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			19.98890	20.061	15.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,165.25320	1,159.070	12.37	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			199.95320	197.970	12.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			466.23320	456.313	16.87	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,300.93320	1,295.213	16.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,350.38230	1,345.343	12.18	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,221.93550	1,215.954	12.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			186.43550	184.954	12.31	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			319.87840	311.618	19.78	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,284.37840	2,280.618	19.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			112.11430	107.706	26.24	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,796.61430	5,796.706	26.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,502.12920	1,496.978	12.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			116.62920	115.978	12.45	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,229.09270	1,223.159	12.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			183.59270	182.159	12.30	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			747.17070	737.088	15.43	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			923.27070	918.088	15.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			917.40550	907.514	14.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			597.20550	592.114	14.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			913.58450	903.673	14.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			603.38450	598.273	14.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			909.78390	899.852	14.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			609.58390	604.452	14.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			715.14710	705.327	17.01	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,462.14710	1,456.627	17.01	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			712.91500	703.101	17.03	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,469.91500	1,464.401	17.03	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			710.69500	700.888	17.05	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,477.69500	1,472.188	17.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			722.08030	711.852	17.00	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,460.68030	1,454.752	17.00	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			719.83480	709.613	17.02	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,468.43480	1,462.513	17.02	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			717.60120	707.387	17.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,476.20120	1,470.287	17.04	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			876.02830	866.286	16.77	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,437.12830	1,430.986	16.77	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			881.00310	871.261	16.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,422.10310	1,415.960	16.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			878.50950	868.764	16.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,429.60950	1,423.464	16.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			888.05490	877.850	16.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,420.75490	1,414.150	16.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			885.54790	875.346	16.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,428.24790	1,421.646	16.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			883.05330	872.855	16.76	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,435.75330	1,429.155	16.76	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,231.67740	1,221.922	15.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			933.67740	927.022	15.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,228.34290	1,218.582	15.15	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			940.34290	933.682	15.15	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,225.01900	1,215.260	15.17	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			947.01900	940.360	15.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,044.09600	1,033.930	16.49	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,385.59600	1,378.430	16.49	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,041.34480	1,031.179	16.51	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,392.84480	1,385.679	16.51	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,038.59900	1,028.434	16.53	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,400.09900	1,392.934	16.53	0.00	0	0
Total \$ / R Option											17,459,695.20	68,000	1,479,150
Total \$ / R											675,251,997.80	124,566	2,817,567
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.63200		11.63260			197,744.00	17	1,513
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.80250		11.80440			82,617.50	7	116
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.98640		11.98900			119,864.00	10	20
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.16110		12.16530			0.00	0	0
Total \$ / R MAXI Future											400,225.50	34	1,649
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			5,144.50390	4,678.052	11.34	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			44,913.13300	44,175.123	11.74	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			9,653.13300	8,975.123	11.74	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			59,036.87650	58,537.844	11.33	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			4,776.87650	4,337.844	11.33	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			58,196.37010	57,682.303	11.31	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			4,936.37010	4,482.303	11.31	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			57,404.50390	56,878.052	11.34	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16,741.07340	16,387.870	12.18	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			66,557.46430	66,007.079	12.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			17,117.46430	16,757.079	12.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			67,809.54280	67,273.505	12.15	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			16,369.54280	16,023.504	12.15	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			67,181.07340	66,637.870	12.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			68,016.47010	67,171.914	13.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			38,116.47010	37,531.914	13.18	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			67,557.83540	66,706.568	13.21	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 MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			38,657.83540	38,066.568	13.21	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			67,102.36890	66,244.791	13.24	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			39,202.36890	38,604.791	13.24	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			79,686.09530	78,785.035	13.56	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			48,156.09530	47,675.035	13.56	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			79,273.64010	78,369.211	13.59	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			48,743.64010	48,259.211	13.59	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			80,102.03890	79,204.364	13.53	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			47,572.03890	47,094.364	13.53	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										400,225.50	34	2,069
£ / R	On 23/01/2015	Foreign Exchange Future			17.49580		17.42660			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.63740		17.56970			10,370,791.20	588	32,875
£ / R	On 12/06/2015	Foreign Exchange Future			17.88360		17.81690			4,685,503.20	262	6,057
£ / R	On 14/09/2015	Foreign Exchange Future			18.15300		18.08670			21,783,600.00	1,200	1,020
£ / R	On 11/12/2015	Foreign Exchange Future			18.41370		18.34820			0.00	0	0
Total £ / R Future										36,839,894.40	2,050	39,952
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call			10.87570	8.787	14.07	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call			1.28830	0.362	17.64	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put			1,664.68830	1,594.562	17.64	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call			1.26420	0.350	17.68	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put			1,674.66420	1,604.550	17.68	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call			1.24060	0.339	17.72	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call			0.02710	0.023	28.59	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put			3,613.42710	3,544.223	28.59	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call			0.14740	0.118	36.75	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put			4,273.54740	4,204.318	36.75	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call			0.15340	0.123	36.99	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put			1,206.85420	1,136.036	15.77	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put			804.27570	732.987	14.07	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call			4.76740	2.994	15.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put			1,078.16740	1,007.194	15.24	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call			3.45420	1.836	15.77	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put			4,293.55340	4,224.323	36.99	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put			1,684.64060	1,614.539	17.72	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			29.80530	30.004	14.14	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,750.10530	1,682.604	14.14	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			911.98040	969.147	11.33	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			62.28040	51.747	11.33	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call			20.62330	18.999	14.87	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			2,090.92330	2,021.599	14.87	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			695.05690	741.631	11.48	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			125.35690	104.231	11.48	0.00	0	5,592

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			49.19770	50.756	14.01	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,479.49770	1,413.356	14.01	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			31.97860	32.313	14.12	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,712.27860	1,644.913	14.12	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			29.28830	29.450	14.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,759.58830	1,692.050	14.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			28.97270	28.906	14.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,769.27270	1,701.506	14.15	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			306.05170	325.120	14.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,339.15170	1,291.520	14.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			304.13840	323.075	15.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,347.23840	1,299.475	15.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			307.98300	327.183	14.96	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,331.08300	1,283.583	14.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,459.65430	1,365.122	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,107.76600	7,173.663	19.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.06600	0.663	19.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			591.16900	562.929	14.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,444.46900	1,349.929	14.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			588.74960	560.519	14.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,452.04960	1,357.519	14.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			586.35430	558.122	14.93	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			945.44560	963.092	14.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,097.24560	1,049.392	14.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			942.09600	959.631	14.33	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,103.89600	1,055.931	14.33	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			948.80360	966.570	14.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,090.60360	1,042.870	14.29	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											36,839,894.40	2,050	130,556
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09836		0.09763			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09989		0.09916			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10159		0.10085			0.00	0	0
Total ¥ / R Future											0.00	0	17,824
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			783.44220	846.569	13.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			20.74220	10.969	13.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			161.70200	170.636	14.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			399.00200	335.036	14.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			27.79630	26.360	18.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,265.09630	1,190.760	18.58	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			432.42930	376.173	14.46	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			130.46080	131.052	17.65	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,213.96080	1,141.752	17.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			976.30330	1,034.917	13.46	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			59.80330	45.617	13.46	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			348.92930	365.473	14.46	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,198.71930	1,253.549	14.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			113.21930	94.949	14.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			574.10120	592.583	15.47	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			488.60120	433.983	15.47	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			289.37290	292.408	18.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,203.87290	1,133.808	18.10	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	17,824
€ / R	On	21/01/2015	Foreign Exchange Future			13.67470		13.60050			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.73680		13.66320			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.78210		13.70850			3,486,871.30	253	78,847
€ / R	On	01/06/2015	Foreign Exchange Future			13.96990		13.89670			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.99700		13.92380			0.00	0	11,254
€ / R	On	14/09/2015	Foreign Exchange Future			14.23440		14.16150			1,423,440.00	100	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.46770		14.39620			0.00	0	0
Total € / R Future											4,910,311.30	353	96,808
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Call			33.14990	28.743	12.18	0.00	0	10,000
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Put			332.64990	254.043	12.18	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			121.44090	133.666	12.75	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			448.24090	386.866	12.75	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			119.19250	131.128	12.80	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			455.99250	394.328	12.80	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			116.98740	128.639	12.84	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			463.78740	401.839	12.84	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			56.95590	60.978	14.52	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			803.75590	734.178	14.52	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,637.26670	1,565.256	17.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			332.99080	283.691	12.02	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			180.15460	197.208	12.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,341.86830	1,270.498	16.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			174.99430	191.430	12.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			448.42360	495.072	11.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			139.92360	112.972	11.57	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			241.49080	265.791	12.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,608.44010	1,536.521	17.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			53.13680	55.614	16.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			471.65460	415.108	12.74	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			53.71500	56.244	16.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,285.21500	1,214.144	16.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			50.36830	52.598	16.61	0.00	0	713

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,685.41470	1,613.264	17.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			47.78790	49.799	16.81	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			486.49430	429.330	12.82	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			125.94400	136.558	13.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			667.44400	604.458	13.65	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			36.94010	38.621	17.67	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,820.85240	1,748.367	18.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			35.76670	37.356	17.78	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,294.63680	1,223.514	16.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			52.56690	54.993	16.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,304.06690	1,232.893	16.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			33.91470	35.363	17.96	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			35.38620	36.946	17.82	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,646.88620	1,574.846	17.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,389.28790	1,317.699	16.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			38.16440	39.941	17.57	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,579.66440	1,507.841	17.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			29.35240	30.467	18.45	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			309.14130	330.463	13.79	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			722.44130	670.563	13.79	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			285.07920	304.306	14.08	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			798.37920	744.406	14.08	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			314.25030	336.016	13.73	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			707.55030	656.116	13.73	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			311.68300	333.226	13.76	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			714.98300	663.326	13.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			729.24760	777.393	11.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			205.44760	180.393	11.72	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			163.52280	171.725	16.76	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,589.72280	1,524.725	16.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			159.44450	167.520	16.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,625.64450	1,560.520	16.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			158.44920	166.493	16.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,634.64920	1,569.493	16.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			157.46020	165.426	16.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,643.66020	1,578.426	16.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,442.65690	1,383.263	16.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			352.54400	365.933	16.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,451.04400	1,391.533	16.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			355.77740	369.409	16.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,434.27740	1,375.009	16.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			354.15690	367.663	16.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,182.15400	1,136.445	15.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			585.97780	611.631	15.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,189.77780	1,143.931	15.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,197.42200	1,151.432	15.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			343.03700	355.025	18.36	0.00	0	6,076

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,446.83700	2,387.325	18.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			956.12850	1,001.018	12.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			459.92850	433.318	12.59	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			588.35400	614.145	15.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			583.62200	609.132	15.20	0.00	0	0
Total € / R Option											0.00	0	229,565
Total € / R											4,910,311.30	353	326,373
AUS\$ / R	On	16/03/2015	Foreign Exchange Future			9.44480		9.46450			273,899.20	29	22,569
AUS\$ / R	On	12/06/2015	Foreign Exchange Future			9.52460		9.54550			0.00	0	7,870
AUS\$ / R	On	14/09/2015	Foreign Exchange Future			9.61500		9.63700			0.00	0	750
AUS\$ / R	On	11/12/2015	Foreign Exchange Future			9.70530		9.72890			0.00	0	0
Total AUS\$ / R Future											273,899.20	29	31,189
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			54.30260	42.001	13.15	0.00	0	0
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			579.80260	587.201	13.15	0.00	0	0
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			31.50610	22.720	13.69	0.00	0	201
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			767.00610	777.920	13.69	0.00	0	0
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			225.82710	200.845	11.37	0.00	0	0
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			161.32710	156.045	11.37	0.00	0	201
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			111.46700	92.673	12.24	0.00	0	201
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			346.96700	347.873	12.24	0.00	0	0
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			52.92100	40.802	13.18	0.00	0	0
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			588.42100	596.002	13.18	0.00	0	0
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			51.57440	39.635	13.21	0.00	0	0
AUS\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			597.07440	604.835	13.21	0.00	0	0
AUS\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			803.94600	812.967	13.07	0.00	0	0
AUS\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			98.04940	86.291	13.10	0.00	0	0
AUS\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			812.54940	821.691	13.10	0.00	0	0
AUS\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			100.86510	88.865	13.04	0.00	0	0
AUS\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			795.36510	804.265	13.04	0.00	0	0
AUS\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			99.44600	87.567	13.07	0.00	0	0
AUS\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			178.94630	166.926	13.51	0.00	0	0
AUS\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			891.94630	901.926	13.51	0.00	0	0
AUS\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			177.24240	165.304	13.53	0.00	0	0
AUS\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			900.24240	910.304	13.53	0.00	0	0
AUS\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			180.66780	168.565	13.48	0.00	0	0
AUS\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			883.66780	893.566	13.48	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,491.08530	2,466.935	15.55	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			12.18530	11.635	15.55	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,441.46440	2,417.351	15.32	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			12.56440	12.051	15.32	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,391.85490	2,367.782	15.09	0.00	0	0
AUS\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			12.95490	12.482	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
Total AU\$ / R Option											0.00	0	603
Total AU\$ / R											273,899.20	29	31,792
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.75700		9.78610			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.87950		9.91080			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			86.87460	76.310	12.18	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			390.77460	409.310	12.18	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			84.75980	74.371	12.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			398.65980	417.371	12.22	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			82.69630	72.481	12.26	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			406.59630	425.481	12.26	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			350.11410	367.987	11.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			257.88110	244.196	11.62	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			337.08110	354.696	11.62	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			254.37350	240.818	11.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			343.57350	361.318	11.66	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			250.91410	237.487	11.69	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDC	On	16/03/2015	Foreign Exchange Future			184.02110		196.88180			0.00	0	10,000
Total CF CANDO CAFZ Future											0.00	0	10,000
Total CF CANDO CAFZ											0.00	0	10,000
CHF / R	On	16/03/2015	Foreign Exchange Future			11.48070		11.42400			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			11.67670		11.62020			0.00	0	6,452
Total CHF / R Future											0.00	0	8,760
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			15.90430	14.827	17.19	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,581.90430	1,524.127	17.19	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			15.69600	14.636	17.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,591.69600	1,533.936	17.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			15.49120	14.449	17.28	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,601.49120	1,543.749	17.28	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			325.44140	345.228	13.99	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			545.24140	508.528	13.99	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			322.39790	341.982	14.02	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			552.19790	515.282	14.02	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			319.39010	338.771	14.05	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			559.19010	522.071	14.05	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 CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,760
CNH / R On 16/03/2015 Foreign Exchange Future			1.86380		1.86100			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.87550		1.87330			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			827.61830	838.364	11.67	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			117.61830	100.364	11.67	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			752.30340	760.879	11.67	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			142.30340	122.879	11.67	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			680.57880	686.962	11.66	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			170.57880	148.962	11.66	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			781.66100	781.854	12.33	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			448.66100	426.854	12.33	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			726.73600	725.676	12.34	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			493.73600	470.677	12.34	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			680.19760	678.141	12.47	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			547.19760	523.141	12.47	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
KES / R On 16/03/2015 Foreign Exchange Future			0.12690		0.12600			0.00	0	8
Total KES / R Future								0.00	0	8
Total KES / R								0.00	0	8
NGN / R On 16/03/2015 Foreign Exchange Future			0.05780		0.05790			0.00	0	332
NGN / R On 11/12/2015 Foreign Exchange Future			0.05230		0.05940			0.00	0	56,554
Total NGN / R Future								0.00	0	56,886
Total NGN / R								0.00	0	56,886
QUANTO €On 16/03/2015 Foreign Exchange Future			1.18480		1.17850			118,480.00	100	216
QUANTO €On 12/06/2015 Foreign Exchange Future			1.18590		1.17950			0.00	0	300
QUANTO €On 14/09/2015 Foreign Exchange Future			1.18750		1.18120			0.00	0	0
QUANTO €On 11/12/2015 Foreign Exchange Future			1.18970		1.18340			0.00	0	0
Total QUANTO € / \$ Future								118,480.00	100	516
Total QUANTO € / \$								118,480.00	100	516
RAIN On 16/03/2015 Foreign Exchange Future			21,081.12000		21,007.35000			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 RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			5.01720		5.01010			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			5.00590		5.00280			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			96.12760	95.769	9.82	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			76.02760	68.569	9.82	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			90.65940	90.072	9.78	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			80.55940	72.872	9.78	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			86.07860	85.326	9.83	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			85.97860	78.126	9.83	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			125.00380	126.529	9.23	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			112.20380	110.629	9.23	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			119.61510	121.035	9.20	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			116.81510	115.135	9.20	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			115.42260	116.773	9.25	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			122.62260	120.873	9.25	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			1.72160		1.73880			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.68780		1.70600			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								700 335 113.00	59,132	1,602,096
Total Options								17 459 695.20	68,000	1,800,342
Grand Total:								717,794,808.20	127,132	3,402,438