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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/02/2015 Foreign Exchange Future			11.44600		11.57880			0.00	0	0
\$ / R On 16/02/2015 Foreign Exchange Future			11.45340		11.58620			0.00	0	1,405
\$ / R On 17/02/2015 Foreign Exchange Future			11.45530		11.58810			5,395,446.30	471	681
\$ / R On 25/02/2015 Foreign Exchange Future			11.47010		11.60290			1,571,403.70	137	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.47190		11.60470			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.47370		11.60660			0.00	0	1,140
\$ / R On 12/03/2015 Foreign Exchange Future			11.49770		11.63080			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.50500		11.63820			726,000,015.00	63,103	1,194,908
\$ / R On 27/03/2015 Foreign Exchange Future			11.52510		11.65880			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.53430		11.66810			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.58360		11.71780			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.63750		11.77220			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.66180		11.79670			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.66740		11.80240			49,749,793.60	4,264	98,445
\$ / R On 26/06/2015 Foreign Exchange Future			11.69350		11.82880			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.75510		11.89100			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.80950		11.94610			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.83580		11.97270			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.84330		11.98030			0.00	0	24,050
\$ / R On 28/09/2015 Foreign Exchange Future			11.86960		12.00690			0.00	0	250
\$ / R On 28/10/2015 Foreign Exchange Future			11.92590		12.06390			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	25/11/2015	Foreign Exchange Future			11.97790		12.11650			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.00200		12.14080			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.00750		12.14640			0.00	0	38,642
\$ / R	On	21/12/2015	Foreign Exchange Future			12.02600		12.16510			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.17910		12.31960			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.18500		12.32550			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.35400		12.49550			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.36180		12.50330			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.54440		12.68700			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.55220		12.69480			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.71930		12.86290			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.72900		12.87260			0.00	0	0
Total \$ / R Future											782,716,658.60	67,975	1,374,491
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Call			91.71180	39.940	14.06	0.00	0	5,000
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Put			122.91180	203.940	14.06	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			122.74570	61.416	13.11	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			116.54570	188.016	13.11	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			133.23990	68.666	13.03	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			115.13990	183.366	13.03	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			151.57940	91.784	13.08	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			148.67940	221.684	13.08	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.73960	0.862	34.26	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,897.83960	3,030.762	34.26	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			805.88630	673.697	12.73	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			2.98630	3.597	12.73	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			469.35130	349.489	11.93	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			16.45130	29.389	11.93	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,304.70930	3,171.910	33.21	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00930	0.010	33.21	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			471.59000	352.206	11.84	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			16.89000	30.306	11.84	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			413.29660	297.519	11.56	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			26.69660	43.819	11.56	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			142.43500	95.280	13.97	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			291.63500	377.580	13.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,539.28070	1,406.221	15.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			1.08070	1.221	15.69	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,320.32710	1,187.588	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			2.12710	2.588	14.71	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,141.94360	1,009.379	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,361.80000	7,495.000	28.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,638.20300	3,505.005	26.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00300	0.005	26.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,638.25120	2,505.042	20.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.05120	0.042	20.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,425.66900	1,552.287	19.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,138.38230	2,005.166	18.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.18230	0.166	18.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.94170	0.801	22.63	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,562.74170	2,695.801	22.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	28.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,006.53670	1,128.227	18.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			24.90680	13.859	18.92	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,206.70680	1,328.859	18.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			15.79100	8.400	19.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,377.59100	1,503.400	19.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			13.86900	7.287	19.12	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			503.24620	606.365	15.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			41.36440	27.600	17.93	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			903.16440	1,022.600	17.93	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			36.40260	24.324	18.38	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			978.20260	1,099.324	18.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			34.73670	23.227	18.55	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			391.42890	485.959	14.61	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			102.50520	69.002	15.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			454.30520	554.002	15.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			100.56200	67.654	15.12	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			462.36200	562.654	15.12	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			91.44620	61.365	15.40	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			310.22400	396.440	13.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			134.51180	91.488	14.27	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			346.31180	436.488	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			121.97970	82.616	14.55	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			383.77970	477.616	14.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			119.62890	80.959	14.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			255.69370	334.931	13.54	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			163.85270	112.599	13.71	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			275.65270	357.598	13.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			160.63890	110.264	13.76	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			282.43890	365.264	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			148.42400	101.440	13.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			159.79230	217.196	12.58	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			222.90190	154.743	12.86	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			184.70190	249.743	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			218.12550	151.473	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			189.92550	256.473	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			173.89370	119.930	13.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			120.11390	165.747	12.21	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			275.12240	191.622	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			136.92240	186.622	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			253.25390	175.918	12.52	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			155.05390	210.918	12.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			247.99230	172.196	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			97.38450	137.039	12.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			322.83090	231.257	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			104.63090	146.257	12.12	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			304.31900	215.744	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			116.11900	160.744	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			298.31390	210.747	12.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			53.24560	79.157	11.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			404.20920	301.253	11.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			66.00920	96.253	11.84	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			368.89810	270.540	11.96	270,540.50	1,000	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			80.69810	115.540	11.96	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			335.58450	242.039	12.07	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			16.90100	24.997	11.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			635.63960	511.440	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			17.43960	26.440	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			464.67180	354.929	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			46.47180	69.929	11.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			441.44560	334.157	11.73	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			12.02420	14.911	11.34	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			664.07690	537.289	11.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			15.87690	22.289	11.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			654.58070	528.613	11.16	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			16.38070	23.613	11.16	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			645.10100	519.997	11.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			7.66210	9.256	12.23	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			856.82740	725.489	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			8.62740	10.490	11.99	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			847.08840	715.825	11.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			8.88840	10.825	11.93	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			750.22420	619.911	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			3.74360	4.379	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,132.04950	999.508	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			3.84950	4.508	13.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			944.81700	812.933	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			6.61700	7.933	12.52	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			895.86210	764.256	12.23	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.86400	0.473	22.61	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,192.06400	3,325.373	22.61	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			552.80480	439.772	11.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			44.00480	64.672	11.62	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			255.50150	185.751	12.96	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			26.63290	39.833	11.34	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			206.70150	270.651	12.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			180.11670	129.783	14.03	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			331.31670	414.683	14.03	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			871.22330	740.752	11.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			12.42330	15.652	11.74	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			645.43290	524.933	11.34	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			526.55970	417.437	11.67	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			58.45970	83.137	11.67	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			99.33220	72.801	16.22	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			671.23220	778.501	16.22	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			211.72420	165.528	14.77	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			493.92420	581.928	14.77	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			22.32600	19.034	29.05	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,454.52600	3,585.434	29.05	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			938.69730	811.276	11.26	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			20.89730	27.676	11.26	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			634.76340	524.577	11.51	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			66.96340	90.977	11.51	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			231.58240	190.141	15.69	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			669.38240	762.641	15.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			41.04440	33.234	28.97	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,748.84440	3,875.734	28.97	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			882.44580	760.936	11.46	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			33.91330	43.828	11.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			50.24580	63.436	11.46	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			708.17000	600.710	11.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			85.97000	113.210	11.67	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			313.82090	256.866	14.30	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			441.62090	519.366	14.30	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,006.11330	881.328	11.56	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			326.67630	271.561	14.57	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			489.97630	569.761	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			871.11670	751.295	11.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			68.71670	83.895	11.53	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			805.30110	689.817	11.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			82.90110	102.417	11.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			644.03430	548.178	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			34.37960	44.038	11.76	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,088.70700	963.711	11.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			36.30700	46.311	11.74	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,043.91380	919.824	11.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			41.51380	52.424	11.70	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,542.03300	1,657.873	19.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			106.33240	90.632	20.51	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,763.93240	1,883.232	20.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			200.43200	168.299	17.10	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			958.03200	1,060.899	17.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,106.77960	981.438	11.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,017.40150	1,122.304	17.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			145.33910	122.230	18.82	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,342.93910	1,454.830	18.82	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	11.80	Call			388.13130	323.761	13.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			385.73130	456.361	13.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			124.43300	105.273	19.63	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			392.05450	463.266	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			247.69640	207.075	16.02	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			745.29640	839.674	16.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			475.82660	396.098	13.10	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			273.42660	328.698	13.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			189.80150	159.705	17.39	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			299.78820	357.605	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			392.09700	326.894	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			379.69700	449.494	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			554.11380	466.459	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			201.71380	249.059	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			384.45450	320.666	13.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			215.14630	264.108	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			526.75890	441.789	12.81	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			224.35890	274.389	12.81	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			789.17860	675.857	11.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			86.77860	108.457	11.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			452.18820	375.005	13.25	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			141.63430	180.778	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			582.76480	492.397	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			180.36480	224.997	12.51	0.00	0	1,800
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			887.88750	767.588	11.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			65.48750	80.188	11.54	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			537.54630	451.508	12.75	0.00	0	1,600
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			784.21860	673.813	11.72	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			105.41860	130.313	11.72	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			245.37830	207.874	16.61	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			876.57830	974.374	16.61	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			53.32090	43.515	28.61	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,104.52090	4,230.015	28.61	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,075.62120	952.530	11.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			46.82120	59.030	11.76	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			69.22560	61.356	28.40	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,328.22560	4,456.256	28.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,148.69640	1,027.182	11.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			57.69640	72.082	11.80	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			861.26510	747.325	11.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			120.26510	142.225	11.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			264.94430	230.427	17.39	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,083.94430	1,185.327	17.39	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			273.87800	244.125	18.13	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,297.77800	1,404.625	18.13	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			78.38980	69.078	28.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,632.28980	4,759.578	28.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,213.76970	1,094.076	11.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			67.66970	84.576	11.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			931.33000	818.049	11.83	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			135.23000	158.549	11.83	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			469.38230	414.739	15.17	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			656.68230	738.939	15.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			167.88520	160.283	22.27	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,487.58520	2,616.983	22.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			160.21550	159.022	23.68	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,759.91550	2,895.722	23.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			289.20250	260.646	18.29	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,368.90250	1,477.346	18.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			244.98840	221.392	19.33	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,664.68840	1,778.092	19.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			188.17520	172.984	21.15	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,207.87520	2,329.684	21.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			721.58130	639.018	12.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			281.28130	335.718	12.95	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			528.53490	466.754	14.57	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			548.23490	623.454	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			389.76710	347.210	16.38	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			909.46710	1,003.910	16.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			747.49070	662.469	12.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			257.19070	309.169	12.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			742.22470	657.697	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			261.92470	314.397	12.81	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			736.99830	652.966	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			266.69830	319.666	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,088.39160	973.357	11.95	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			108.09160	130.057	11.95	0.00	0	49,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			936.18900	825.086	11.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			155.88900	181.786	11.94	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			871.83640	766.931	12.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			181.53640	213.631	12.08	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,470.63970	1,341.685	12.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			50.33970	58.384	12.14	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,433.74780	1,305.293	12.05	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			53.44780	61.993	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,104.27240	988.855	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			103.97240	125.555	11.95	0.00	0	24,142
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,283.19270	1,164.384	11.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			76.29270	94.784	11.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,004.94390	892.527	11.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			148.04390	172.927	11.98	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			828.67210	738.600	12.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			221.77210	269.000	12.48	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			281.72870	255.532	18.82	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,544.82870	1,655.932	18.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			205.16310	190.016	21.00	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,198.26310	2,320.416	21.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			88.40570	80.129	27.65	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,881.50570	5,010.529	27.65	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,072.91770	962.204	12.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			159.01770	186.304	12.13	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			288.16500	266.811	19.46	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,784.26500	1,900.911	19.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			102.46610	97.700	27.54	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,018.56610	5,151.800	27.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,350.07810	1,227.990	11.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			86.17810	102.090	11.95	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			105.06700	97.044	27.37	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,438.56700	5,569.144	27.37	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,410.06570	1,286.930	11.95	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			93.56570	109.030	11.95	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,132.92610	1,024.432	12.22	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			166.42610	196.532	12.22	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			297.38820	278.110	20.12	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,030.88820	2,150.210	20.12	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			592.34430	539.275	15.60	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			791.54430	877.275	15.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,011.08500	2,875.361	15.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			14.68500	17.861	15.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,961.46750	2,825.975	15.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			15.06750	18.475	15.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,911.86050	2,776.611	15.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,380.46950	1,487.057	17.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			410.25340	380.149	18.26	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,463.85340	1,572.649	18.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			249.05340	285.873	12.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			872.54750	792.594	13.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			336.14750	395.094	13.16	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			271.69940	257.507	21.46	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,495.29940	2,620.007	21.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			426.86950	394.557	17.96	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			119.57030	147.289	12.11	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,277.40170	1,167.287	12.15	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			131.00170	159.787	12.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			373.84270	346.683	18.92	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,667.44270	1,779.183	18.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			995.45340	893.373	12.44	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			15.46050	19.111	15.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,130.38490	1,024.406	12.29	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			183.98490	216.906	12.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			444.70840	410.055	17.65	0.00	0	1,197

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,298.30840	1,402.555	17.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,315.97030	1,204.789	12.11	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,186.13850	1,080.135	12.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			171.03850	204.135	12.26	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			304.99550	287.388	20.80	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,289.89550	2,411.388	20.80	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			103.71540	97.283	27.25	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,808.61540	5,941.283	27.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,464.78290	1,343.538	12.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			99.68290	117.538	12.05	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,193.35360	1,087.063	12.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			168.25360	201.063	12.25	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			719.45170	665.199	16.04	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			929.85170	1,016.099	16.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			872.82870	808.194	14.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			607.32870	683.194	14.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			880.01510	814.721	14.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			594.51510	669.721	14.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			876.41130	811.447	14.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			600.91130	676.447	14.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			689.77690	645.775	17.80	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,504.27690	1,601.775	17.80	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			694.04870	649.594	17.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,488.54870	1,585.594	17.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			691.90980	647.677	17.78	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,496.40980	1,593.677	17.78	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			696.40920	652.090	17.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,503.10920	1,600.290	17.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			700.70570	655.933	17.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,487.40570	1,584.133	17.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			698.55440	654.009	17.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,495.25440	1,592.209	17.76	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			853.85830	802.033	17.44	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,466.85830	1,557.633	17.44	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			851.47640	799.820	17.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,474.47640	1,565.420	17.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			856.24580	804.257	17.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,459.24580	1,549.857	17.42	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			858.18710	806.220	17.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,473.38710	1,564.020	17.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			862.97470	810.676	17.40	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,458.17470	1,548.476	17.40	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			860.57480	808.439	17.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,465.77480	1,556.239	17.43	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,189.06080	1,122.364	15.84	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			986.16080	1,063.064	15.84	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,195.13530	1,127.855	15.78	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	14/12/2016	Foreign Exchange Option	12.64	Put			972.23530	1,048.555	15.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,192.09280	1,125.105	15.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			979.19280	1,055.805	15.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,009.26590	950.408	17.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,446.66590	1,531.408	17.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,014.54460	955.332	17.13	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,431.94460	1,516.332	17.13	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,011.90260	952.861	17.15	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,439.30260	1,523.860	17.15	0.00	0	0
Total \$ / R Option											270,540.50	1,000	1,568,652
Total \$ / R											782,987,199.10	68,975	2,943,143
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.50500		11.63820			1,012,440.00	88	1,901
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.66740		11.80240			140,008.80	12	215
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.84330		11.98030			0.00	0	145
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.00750		12.14640			0.00	0	0
Total \$ / R MAXI Future											1,152,448.80	100	2,261
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			2,683.11370	4,236.241	11.41	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			41,887.76850	31,415.455	11.80	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			6,067.76850	8,915.455	11.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			57,225.84840	45,334.368	11.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			2,405.84840	3,834.368	11.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			56,361.65480	44,531.702	11.39	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			2,541.65480	4,031.702	11.39	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			55,503.11370	43,736.241	11.41	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			14,163.43310	18,077.768	12.22	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			63,766.65040	54,236.115	12.25	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			14,526.65040	18,496.115	12.25	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			65,045.34850	55,404.776	12.19	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			13,805.34850	17,664.776	12.19	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			64,403.43310	54,817.768	12.22	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			65,004.26050	57,453.868	13.47	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			35,974.26050	42,123.868	13.47	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			64,559.07910	57,053.881	13.51	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			36,529.07910	42,723.881	13.51	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			64,117.70720	56,657.467	13.54	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			37,087.70720	43,327.467	13.54	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			76,589.86320	69,607.859	13.99	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			46,949.86320	53,857.859	13.99	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			76,186.85790	69,244.755	14.02	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			47,546.85790	54,494.755	14.02	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			76,995.59080	69,974.337	13.96	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			46,355.59080	53,224.337	13.96	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 MAXI Option											0.00	0	420
Total \$ / R MAXI											1,152,448.80	100	2,681
£ / R	On	16/03/2015	Foreign Exchange Future			17.36150		17.52730			3,906,337.50	225	33,711
£ / R	On	12/06/2015	Foreign Exchange Future			17.59540		17.76370			0.00	0	6,360
£ / R	On	14/09/2015	Foreign Exchange Future			17.85140		18.02230			142,811.20	8	1,045
£ / R	On	11/12/2015	Foreign Exchange Future			18.09500		18.26690			0.00	0	0
Total £ / R Future											4,049,148.70	233	41,116
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			11.44320	7.141	17.57	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			841.49050	690.347	10.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			34.19050	48.847	10.90	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			86.56660	114.857	11.15	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			88.27940	52.150	13.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			870.97940	1,000.650	13.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			19.47820	12.340	16.54	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,742.17820	1,900.840	16.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,800.46050	1,959.811	16.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Call			73.10010	42.854	14.22	0.00	0	7,500
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Put			975.80010	1,111.354	14.22	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			28.99310	17.794	15.86	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,501.69310	1,656.294	15.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			613.86660	476.357	11.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			2,124.14320	2,285.641	17.57	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			18.29110	11.642	16.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,780.99110	1,940.142	16.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			18.00740	11.475	16.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,790.70740	1,949.975	16.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			17.76050	11.311	16.70	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,368.35600	1,489.066	16.15	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			290.27050	242.948	16.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,376.57050	1,497.549	16.17	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			288.49830	241.440	16.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,384.79830	1,506.040	16.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			292.05600	244.466	16.15	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			541.87050	489.676	16.43	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,479.57050	1,598.276	16.43	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,043.10010	6,872.278	20.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.80010	0.878	20.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			546.19130	493.564	16.39	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,463.89130	1,582.164	16.39	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			544.02480	491.614	16.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,471.72480	1,590.214	16.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,130.61000	1,233.608	15.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			904.38030	835.743	15.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,137.48030	1,240.743	15.23	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			901.26570	832.892	15.25	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,144.36570	1,247.892	15.25	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			907.51000	838.608	15.21	0.00	0	0
Total £ / R Option											0.00	0	64,662
Total £ / R											4,049,148.70	233	105,778
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09784		0.09907			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09934		0.10058			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10099		0.10226			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			27.49910	18.490	22.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,120.49910	1,234.090	22.06	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			912.62170	794.660	15.25	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			5.62170	10.260	15.25	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			191.50880	142.161	17.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			284.50880	357.761	17.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,099.20170	987.200	14.69	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			40.80170	53.300	14.69	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			416.49380	358.050	16.51	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			358.09380	424.150	16.51	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			159.30430	137.105	20.14	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,100.90430	1,203.206	20.14	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,302.36970	1,191.436	14.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			76.16970	92.736	14.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			623.16040	559.905	16.26	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			396.96040	461.205	16.26	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			314.36170	284.189	19.36	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,088.16170	1,185.489	19.36	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	06/02/2015	Foreign Exchange Future			13.08290		13.11050			0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Future			13.09610		13.12380			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.12020		13.14770			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.16750		13.19490			92,817,707.50	7,049	88,222
€ / R	On	01/06/2015	Foreign Exchange Future			13.34090		13.36840			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.36640		13.39380			0.00	0	69,181
€ / R	On	14/09/2015	Foreign Exchange Future			13.58730		13.61520			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.80110		13.82860			0.00	0	0
Total € / R Future											92,817,707.50	7,049	164,110

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Call			259.84490	226.114	16.43	0.00	0	5,000
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Put			19.34490	13.214	16.43	0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Call			102.16530	77.096	13.39	0.00	0	4,000
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Put			148.36530	150.996	13.39	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			19.02120	13.234	17.31	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			861.32120	883.034	17.31	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			18.59760	12.902	17.37	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			870.89760	892.701	17.37	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			18.18470	12.579	17.42	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			880.48470	902.379	17.42	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			7.97840	4.875	19.67	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,270.27840	1,294.675	19.67	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,125.35870	2,148.987	21.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			92.90990	84.625	11.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			339.10150	305.131	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,761.05400	1,783.530	20.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			162.18440	139.979	13.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			767.63630	733.351	11.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			22.73630	15.851	11.47	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			437.80990	402.124	11.82	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,819.89600	1,842.584	20.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			56.72160	46.084	16.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			144.20150	137.631	12.06	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			58.48090	47.612	16.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			863.58090	880.112	16.19	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			15.95400	11.030	20.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,095.71110	2,119.259	21.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			15.75300	10.865	20.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			367.28440	372.479	13.42	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			80.52390	66.756	15.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			685.62390	699.256	15.23	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			14.79600	10.084	20.28	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,174.80460	2,198.563	21.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			13.91090	9.367	20.45	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			881.82160	898.584	16.28	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			40.51430	32.175	17.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,095.61430	1,114.675	17.38	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			10.61110	6.759	21.26	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,313.45020	2,337.542	22.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			10.25870	6.487	21.37	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,770.85300	1,793.365	20.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			15.55560	10.703	20.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,780.65560	1,803.203	20.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			9.70460	6.063	21.55	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			10.14440	6.400	21.41	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,135.24440	2,158.900	21.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,869.01090	1,891.867	20.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			10.97950	7.045	21.16	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,066.07950	2,089.545	21.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			8.35020	5.042	22.04	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			186.12610	173.749	16.63	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,127.72610	1,142.849	16.63	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			172.74640	161.196	16.98	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,214.34640	1,230.296	16.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			188.97230	176.424	16.56	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,110.57230	1,125.524	16.56	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			187.54180	175.080	16.60	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,119.14180	1,134.180	16.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			433.79750	410.323	13.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			439.99750	443.923	13.45	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			103.97580	96.700	20.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,120.17580	2,140.300	20.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			107.52050	100.024	19.84	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,063.72050	2,083.624	19.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			862.89290	827.498	11.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			119.09290	111.098	11.74	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			105.13700	97.789	19.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,101.33700	2,121.389	19.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			104.55390	97.241	19.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,110.75390	2,130.841	19.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			314.87420	296.201	14.75	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			701.07420	709.801	14.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,906.36770	1,922.906	18.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			263.83370	252.386	18.50	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,888.63370	1,905.086	18.50	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			262.69670	251.294	18.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,897.49670	1,913.994	18.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			261.56770	250.206	18.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			779.51510	787.074	14.45	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,614.93540	1,631.388	17.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			451.89860	440.922	17.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,623.29860	1,639.822	17.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			450.27680	439.367	17.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,631.67680	1,648.266	17.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			708.11510	688.174	14.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			281.05800	276.302	20.85	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,952.45800	2,975.202	20.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			453.53540	442.488	17.33	0.00	0	0
Total € / R Option											0.00	0	324,265
Total € / R											92,817,707.50	7,049	488,375
AU\$ / R	On	16/03/2015	Foreign Exchange Future			8.84190		9.06690			21,892,544.40	2,476	8,199

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 Future			8.92020		9.14510			2,337,092.40	262	10,245
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.00820		9.23250			0.00	0	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.09460		9.31710			0.00	0	0
Total AU\$ / R Future											24,229,636.80	2,738	19,194
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			185.33970	292.173	17.06	2,921,729.00	10,000	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			101.92800	45.059	18.07	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			435.02800	603.159	18.07	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			47.65040	18.302	18.80	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			680.75040	876.402	18.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,146.28030	1,363.114	20.86	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			22.11160	8.419	19.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			945.21160	1,156.519	19.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			21.56980	8.209	20.00	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			954.66980	1,166.309	20.00	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			252.23970	134.073	17.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			21.04120	8.005	20.04	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			964.14120	1,176.105	20.04	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			13.18030	5.014	20.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			78.18760	50.497	18.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,183.08760	1,380.297	18.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			628.78140	461.788	14.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			133.68140	191.588	14.79	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			334.25130	229.846	15.51	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			339.15130	459.646	15.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			77.15220	49.823	18.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,192.05220	1,389.623	18.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			172.25020	114.771	16.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			677.15020	844.571	16.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			79.23760	51.180	18.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,174.13760	1,370.980	18.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,258.73020	1,446.437	17.38	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			139.91750	103.691	17.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,267.41750	1,455.491	17.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			142.55900	105.593	17.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,250.05900	1,437.393	17.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			141.23020	104.637	17.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,087.19310	1,869.079	15.08	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			20.09310	24.479	15.08	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,037.96950	1,820.283	14.85	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			20.86950	25.683	14.85	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,988.78070	1,772.927	14.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			21.68070	28.327	14.78	0.00	0	0
Total AU\$ / R Option											2,921,729.00	10,000	6,206

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R											27,151,365.80	12,738	25,400
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.18510		9.23590			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.30580		9.35750			0.00	0	1,631
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			32.75830	16.449	18.39	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			886.85830	921.349	18.39	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			31.97040	15.979	18.42	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			896.07040	930.879	18.42	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			31.20040	15.551	18.46	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			905.30040	940.451	18.46	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			793.35930	820.307	15.96	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			144.38810	119.132	15.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			776.88810	803.332	15.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			142.61250	117.608	15.92	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			785.11250	811.808	15.92	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			140.85930	116.107	15.96	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CF CANDCO	On	16/03/2015	Foreign Exchange Future			91.76830		142.76200			0.00	0	10,000
Total CF CANDO CAFZ Future											0.00	0	10,000
Total CF CANDO CAFZ											0.00	0	10,000
CF CANDCO	On	02/03/2015	Foreign Exchange Future			425.10000		814.01000			0.00	0	30
Total CF CANDO CAGE Future											0.00	0	30
Total CF CANDO CAGE											0.00	0	30
CHF / R	On	16/03/2015	Foreign Exchange Future			12.45710		12.55950			0.00	0	3,031
CHF / R	On	12/06/2015	Foreign Exchange Future			12.68150		12.78710			0.00	0	6,502
Total CHF / R Future											0.00	0	9,533
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			135.43950	83.463	15.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			565.93950	616.363	15.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			133.21940	81.906	15.94	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			573.71940	624.806	15.94	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			131.03370	80.379	15.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			581.53370	633.279	15.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,041.77870	934.684	12.80	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			94.67870	93.184	12.80	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,034.01130	926.763	12.81	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			96.91130	95.263	12.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,026.27940	918.877	12.81	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			99.17940	97.377	12.81	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,533
CNH / R	On	16/03/2015	Foreign Exchange Future			1.82660		1.84570			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.83470		1.85440			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			692.59820	531.181	13.03	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			135.59820	165.181	13.03	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			619.35890	464.194	12.93	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			162.35890	198.194	12.93	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			549.98990	401.858	12.83	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			192.98990	235.858	12.83	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			660.20490	534.581	12.87	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			516.20490	587.581	12.87	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			608.92780	489.304	12.88	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			564.92780	642.304	12.88	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			565.97950	452.479	13.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			621.97950	705.479	13.01	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			0.12450		0.12590			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12280		0.12520			0.00	0	144
Total KES / R Future											0.00	0	152
Total KES / R											0.00	0	152
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05810		0.05660			0.00	0	10,840
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04910		0.04960			0.00	0	70,294
Total NGN / R Future											0.00	0	81,134
Total NGN / R											0.00	0	81,134
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.14450		1.13380			0.00	0	358
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.14560		1.13480			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.14730		1.13650			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.14940		1.13850			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	608

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$											0.00	0	608
RAIN	On	16/03/2015	Foreign Exchange Future			20,524.83000		20,679.63000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.73610		4.74930			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.72120		4.73740			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			20.15580	13.268	13.42	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			260.85580	267.168	13.42	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			18.85150	12.284	13.47	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			269.55150	276.184	13.47	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			17.76340	11.553	13.58	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			278.46340	285.453	13.58	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			56.43880	48.308	12.57	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			309.03880	317.108	12.57	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			54.55210	46.700	12.63	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			317.15210	325.500	12.63	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			52.76140	45.151	12.70	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			325.36140	333.951	12.70	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			1.71020		1.73810			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.65800		1.68480			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											904965600.40	78,095	1,718,965
Total Options											3192269.50	11,000	1,964,205
Grand Total:											908,157,869.90	89,095	3,683,170