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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2015

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			11.42630		11.44600			0.00	0	0
\$ / R On 16/02/2015 Foreign Exchange Future			11.43380		11.45340			0.00	0	1,405
\$ / R On 17/02/2015 Foreign Exchange Future			11.43560		11.45530			0.00	0	681
\$ / R On 25/02/2015 Foreign Exchange Future			11.45070		11.47010			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.45260		11.47190			25,745,444.80	2,248	2,248
\$ / R On 27/02/2015 Foreign Exchange Future			11.45450		11.47370			0.00	0	1,140
\$ / R On 12/03/2015 Foreign Exchange Future			11.47900		11.49770			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.48660		11.50500			565,519,777.80	49,233	1,187,116
\$ / R On 27/03/2015 Foreign Exchange Future			11.50730		11.52510			322,204.40	28	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.51680		11.53430			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.56680		11.58360			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.62160		11.63750			162,702.40	14	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.64640		11.66180			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.65210		11.66740			157,641,260.90	13,529	90,326
\$ / R On 26/06/2015 Foreign Exchange Future			11.67880		11.69350			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.74180		11.75510			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.79710		11.80950			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.82380		11.83580			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.83140		11.84330			49,987,665.00	4,225	26,771
\$ / R On 28/09/2015 Foreign Exchange Future			11.85810		11.86960			0.00	0	250
\$ / R On 28/10/2015 Foreign Exchange Future			11.91540		11.92590			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			11.96780		11.97790			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			11.99190		12.00200			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			11.99750		12.00750			0.00	0	38,642
\$ / R	On	21/12/2015	Foreign Exchange Future			12.01600		12.02600			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.16840		12.17910			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.17410		12.18500			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.34120		12.35400			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.34890		12.36180			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.52940		12.54440			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.53710		12.55220			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.70220		12.71930			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.71190		12.72900			0.00	0	0
Total \$ / R Future											799,379,055.30	69,277	1,363,549
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Call			39.94000	32.256	14.39	0.00	0	5,000
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Put			203.94000	215.956	14.39	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			61.41620	51.502	13.15	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			188.01620	197.702	13.15	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			68.66640	58.449	13.07	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			183.36640	192.849	13.07	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			91.78410	81.299	13.04	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			221.68410	230.599	13.04	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.86210	0.566	33.93	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,030.76210	3,049.866	33.93	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			673.69720	654.521	12.86	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			3.59720	3.821	12.86	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			349.48920	331.837	11.99	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			29.38920	31.137	11.99	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,171.90970	3,152.600	17.91	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00970	0.000	17.91	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			352.20640	334.714	11.89	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			30.30640	32.114	11.89	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			297.51860	283.123	11.86	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			43.81860	48.623	11.86	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			95.27990	86.472	13.89	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			377.57990	387.472	13.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,009.37950	990.941	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			4.37950	4.341	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			764.25600	746.002	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			9.25600	9.402	12.18	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,406.22130	1,387.727	15.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.04230	0.031	20.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,552.28680	1,569.388	18.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.80080	0.690	22.74	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,695.80080	2,714.090	22.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,505.00520	3,486.604	26.80	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	8.00	Put			0.00520	0.004	26.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,505.04230	2,486.631	20.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,128.22660	1,142.990	18.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			13.85940	11.517	18.72	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,328.85940	1,344.917	18.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,005.16600	1,986.730	18.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.16600	0.130	18.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			7.28680	5.988	18.97	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			606.36530	618.180	15.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			27.59970	23.540	17.73	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,022.59970	1,036.940	17.73	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	28.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,495.00000	7,513.400	28.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			23.22660	19.590	18.32	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			485.95950	496.626	14.51	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			69.00170	61.945	14.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			554.00170	565.345	14.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			8.40010	6.917	18.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,503.40010	1,520.317	18.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			61.36530	54.780	15.28	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			396.43980	406.075	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			91.48800	83.205	14.18	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			436.48800	446.605	14.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			24.32370	20.578	18.16	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,099.32370	1,113.978	18.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			80.95950	73.226	14.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			334.93050	343.747	13.47	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			112.59850	103.329	13.63	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			357.59850	366.729	13.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			67.65440	60.680	15.00	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			562.65440	574.080	15.00	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			101.43980	92.675	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			217.19590	224.110	12.54	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			154.74270	143.836	12.81	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			249.74270	257.237	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			82.61580	74.793	14.46	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			477.61580	488.193	14.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			119.93050	110.347	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			0.00000	176.713	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			191.62220	179.548	12.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			186.62220	192.948	12.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			110.26400	101.097	13.69	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			365.26400	374.497	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			172.19590	160.710	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			146.25730	151.399	12.08	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			215.74370	202.923	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			160.74370	166.323	12.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			151.47330	140.682	12.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			256.47330	264.082	12.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			0.00000	193.313	12.20	1,933,131.00	10,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			96.25340	99.776	11.81	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			270.54050	256.308	11.93	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			115.54050	119.708	11.93	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			175.91790	164.316	12.48	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			210.91790	217.716	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			231.25730	217.999	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			26.44040	27.391	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			354.92940	339.124	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			69.92940	72.524	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			210.74700	198.075	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			165.74700	171.475	12.18	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			301.25340	286.376	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			22.28870	23.078	11.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			528.61350	511.054	11.13	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			23.61350	24.454	11.13	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			242.03880	228.496	12.04	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			137.03880	141.896	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			511.44040	493.991	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			10.48950	10.695	11.95	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			715.82490	697.648	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			10.82490	11.048	11.89	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			334.15720	318.683	11.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			79.15720	82.083	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			537.28870	519.678	11.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			4.50780	4.472	13.58	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			812.93300	794.620	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			7.93300	8.020	12.48	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			519.99690	502.492	11.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			24.99690	25.892	11.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			725.48950	707.295	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			1.22130	1.127	15.57	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,187.58810	1,169.111	14.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			2.58810	2.511	14.64	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			619.91060	601.957	11.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			14.91060	15.357	11.31	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			999.50780	981.072	13.58	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.47340	0.457	22.89	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,325.37340	3,343.157	22.89	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			439.77200	424.137	11.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			64.67200	66.837	11.59	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			185.75070	175.689	12.96	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			39.83340	41.483	11.34	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			270.65070	278.389	12.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			129.78340	121.133	13.98	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	27/03/2015	Foreign Exchange Option	11.81	Put			414.68340	423.833	13.98	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			740.75230	723.985	11.82	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			15.65230	16.685	11.82	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			524.93340	508.783	11.34	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			417.43700	402.570	11.65	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			83.13700	85.770	11.65	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			72.80150	66.633	16.11	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			778.50150	789.833	16.11	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			165.52750	157.368	14.71	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			581.92750	590.568	14.71	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			19.03430	11.994	27.30	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,585.43430	3,595.194	27.30	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			811.27590	795.502	11.27	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			27.67590	28.702	11.27	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			524.57730	511.502	11.56	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			90.97730	94.701	11.56	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			190.14110	181.451	15.59	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			762.64110	769.851	15.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			33.23430	27.812	28.29	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,875.73430	3,886.212	28.29	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			760.93630	743.875	11.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			43.82840	42.159	11.34	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			63.43630	62.275	11.27	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			600.71010	587.599	11.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			113.21010	115.999	11.67	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			256.86610	247.512	14.25	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			519.36610	525.912	14.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			881.32840	863.759	11.34	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			271.56130	261.982	14.50	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			569.76130	575.582	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			767.58780	751.820	11.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			80.18780	79.720	11.41	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			751.29520	735.685	11.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			83.89520	83.585	11.40	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			689.81660	674.790	11.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,883.23170	1,891.950	20.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			981.43790	964.389	11.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			44.03790	42.289	11.54	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			963.71060	946.719	11.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			46.31060	44.619	11.53	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,454.83030	1,462.737	18.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			919.82450	903.010	11.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			52.42450	50.910	11.50	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			105.27270	98.291	19.42	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,657.87270	1,666.191	19.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			90.63170	84.050	20.28	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			839.67450	846.067	15.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			168.29930	160.000	16.96	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			1,060.89930	1,067.900	16.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			159.70450	151.556	17.24	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,122.30450	1,129.456	17.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			122.23030	114.837	18.64	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			449.49420	454.578	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			323.76090	313.575	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			456.36090	461.475	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			320.66570	310.507	13.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			463.26570	468.407	13.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			207.07450	198.167	15.91	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			274.38880	277.717	12.75	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			396.09830	385.018	13.05	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			328.69830	332.918	13.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			375.00480	364.378	13.20	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			357.60480	362.278	13.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			326.89420	316.678	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			224.99650	227.472	12.44	0.00	0	1,800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			466.45920	454.055	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			249.05920	251.955	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			451.50840	439.362	12.69	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			264.10840	267.262	12.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			441.78880	429.817	12.75	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			102.41660	102.690	11.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			675.85670	660.935	11.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			108.45670	108.835	11.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			548.17770	534.557	12.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			180.77770	182.457	12.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			492.39650	479.572	12.44	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			673.81290	661.328	11.70	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			130.31290	132.528	11.70	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			207.87390	199.238	16.49	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			974.37390	980.438	16.49	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			43.51530	37.558	28.01	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,230.01530	4,238.758	28.01	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			952.53000	935.768	11.54	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			59.03000	56.968	11.54	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			61.35590	55.841	28.02	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,456.25590	4,464.041	28.02	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,027.18230	1,011.124	11.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			72.08230	69.324	11.58	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			747.32540	732.879	11.48	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			142.22540	141.079	11.48	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			230.42710	221.993	17.27	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,185.32710	1,190.193	17.27	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			244.12480	235.358	17.99	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,404.62480	1,408.258	17.99	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	16.50	Call			69.07750	63.661	27.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,759.57750	4,766.561	27.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,094.07630	1,077.382	11.68	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			84.57630	80.282	11.68	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			818.04940	802.276	11.63	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			158.54940	155.176	11.63	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			414.73950	403.413	15.03	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			738.93950	739.614	15.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			221.39160	212.876	19.16	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,778.09160	1,781.476	19.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			172.98370	165.546	20.97	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,329.68370	2,334.146	20.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			466.75450	454.500	14.43	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			623.45450	623.100	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			347.21010	336.581	16.23	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,003.91010	1,005.181	16.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			159.02160	151.286	23.46	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,895.72160	2,899.886	23.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			657.69690	642.680	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			314.39690	311.280	12.63	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			652.96620	638.004	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			319.66620	316.604	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			160.28280	152.987	22.07	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,616.98280	2,621.587	22.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			825.08620	808.758	11.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			181.78620	177.358	11.72	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			766.93070	750.987	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			213.63070	209.587	11.87	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			260.64580	251.389	18.13	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,477.34580	1,479.989	18.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,305.29310	1,288.704	11.73	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			61.99310	57.304	11.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			988.85460	971.790	11.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			125.55460	120.390	11.68	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			639.01850	624.227	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			335.71850	332.827	12.77	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			973.35730	956.332	11.68	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			130.05730	124.932	11.68	0.00	0	49,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,341.68450	1,325.401	11.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			58.38450	54.001	11.82	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			662.46870	647.399	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			309.16870	305.999	12.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,164.38390	1,146.841	11.65	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			94.78390	88.741	11.65	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			892.52690	875.473	11.72	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			172.92690	167.373	11.72	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			738.60030	722.533	12.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			269.00030	264.433	12.27	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			255.53200	246.537	18.66	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,655.93200	1,658.437	18.66	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			190.01620	182.381	20.83	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,320.41620	2,324.281	20.83	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			80.12860	74.696	27.36	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,010.52860	5,016.596	27.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			962.20360	942.778	11.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			186.30360	177.378	11.79	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			266.81090	257.638	19.29	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,900.91090	1,902.238	19.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			97.69970	87.661	26.98	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,151.79970	5,152.261	26.98	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,227.99000	1,211.021	11.63	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			102.09000	95.621	11.63	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			97.04380	90.309	27.04	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,569.14380	5,572.509	27.04	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,286.93040	1,269.841	11.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			109.03040	102.041	11.64	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,024.43160	1,004.903	11.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			196.53160	187.103	11.89	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			278.11050	268.767	19.95	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,150.21050	2,150.967	19.95	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			539.27460	525.630	15.42	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			877.27460	873.730	15.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,875.36060	2,862.101	15.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.86060	14.601	15.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,825.97450	2,812.471	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.47450	14.971	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,776.61110	2,762.851	14.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,487.05700	1,485.311	17.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			380.14880	368.646	18.08	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,572.64880	1,571.146	18.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			285.87280	278.054	12.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			792.59430	775.489	12.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			395.09430	387.989	12.93	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			257.50730	248.295	21.27	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,620.00730	2,620.795	21.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			394.55700	382.811	17.78	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			147.28860	138.048	11.75	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,167.28700	1,148.054	11.80	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			159.78700	150.554	11.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			346.68280	335.713	18.74	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,779.18280	1,778.213	18.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			893.37280	875.554	12.18	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			19.11110	15.351	14.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,024.40600	1,005.588	11.99	0.00	0	40,051

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			216.90600	208.088	11.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			410.05470	398.060	17.47	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,402.55470	1,400.560	17.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,204.78860	1,185.548	11.75	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,080.13460	1,060.726	11.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			204.13460	194.726	11.94	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			287.38780	277.722	20.62	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,411.38780	2,411.722	20.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			97.28310	90.584	26.92	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,941.28310	5,944.584	26.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,343.53760	1,322.848	11.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			117.53760	106.848	11.61	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,087.06250	1,067.714	11.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			201.06250	191.714	11.93	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			665.19930	650.305	15.87	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			1,016.09930	1,011.905	15.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			811.44740	796.045	14.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			676.44740	671.945	14.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			808.19350	792.836	14.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			683.19350	678.736	14.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			814.72050	799.274	14.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			669.72050	665.174	14.38	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			645.77540	631.980	17.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,601.77540	1,600.780	17.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			649.59410	635.735	17.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,585.59410	1,584.535	17.61	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			647.67660	633.855	17.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,593.67660	1,592.655	17.64	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			654.00880	639.999	17.62	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,592.20880	1,591.099	17.62	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			652.09040	638.118	17.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,600.29040	1,599.218	17.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			655.93260	641.891	17.60	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,584.13260	1,582.991	17.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			802.03290	786.866	17.31	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,557.63290	1,557.466	17.31	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			799.81970	784.698	17.34	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,565.41970	1,565.298	17.34	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			804.25740	789.052	17.29	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,549.85740	1,549.652	17.29	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			808.43890	793.148	17.30	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,556.23890	1,556.048	17.30	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			806.21980	790.968	17.32	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,564.01980	1,563.868	17.32	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			810.67560	795.339	17.28	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,548.47560	1,548.239	17.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,122.36410	1,102.090	15.69	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	12.66	Put			1,063.06410	1,059.890	15.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,127.85460	1,107.491	15.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			1,048.55460	1,045.291	15.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,125.10460	1,104.779	15.67	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			1,055.80460	1,052.579	15.67	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			952.86050	935.911	17.04	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,523.86050	1,524.011	17.04	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			950.40790	933.514	17.06	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,531.40790	1,531.614	17.06	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			955.33160	938.314	17.02	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,516.33160	1,516.414	17.02	0.00	0	0
Total \$ / R Option											1,933,131.00	10,000	1,578,652
Total \$ / R											801,312,186.30	79,277	2,942,201
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.48660		11.50500			792,575.40	69	1,902
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.65210		11.66740			372,867.20	32	232
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.83140		11.84330			615,232.80	52	197
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			11.99750		12.00750			0.00	0	0
Total \$ / R MAXI Future											1,780,675.40	153	2,331
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			8,915.45510	9,247.238	11.77	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3,834.36800	3,976.827	11.34	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			44,531.70220	42,841.846	11.36	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			4,031.70220	4,181.846	11.36	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			43,736.24130	42,054.425	11.38	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,236.24130	4,394.425	11.38	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			31,415.45510	29,907.238	11.77	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			45,334.36800	43,636.827	11.34	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			18,077.76800	18,245.675	12.14	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			54,236.11510	52,881.733	12.17	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			18,496.11510	18,671.734	12.17	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			55,404.77630	54,035.307	12.11	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			17,664.77630	17,825.307	12.11	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			54,817.76800	53,455.675	12.14	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			57,053.88110	55,675.481	13.34	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			42,723.88110	42,535.481	13.34	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			56,657.46740	55,285.735	13.38	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			43,327.46740	43,145.735	13.38	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			57,453.86850	56,068.844	13.31	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			42,123.86850	41,928.844	13.31	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			69,607.85930	68,024.627	13.78	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			53,857.85930	53,274.627	13.78	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			69,244.75460	67,667.173	13.81	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			54,494.75460	53,917.173	13.81	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			69,974.33720	68,384.630	13.74	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 MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				53,224.33720	52,634.630	13.74	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											1,780,675.40	153	2,751
£ / R	On 16/03/2015	Foreign Exchange Future			17.48130			17.36150			1,783,092.60	102	33,811
£ / R	On 12/06/2015	Foreign Exchange Future			17.72180			17.59540			17,757,243.60	1,002	7,362
£ / R	On 14/09/2015	Foreign Exchange Future			17.98560			17.85140			143,884.80	8	1,037
£ / R	On 11/12/2015	Foreign Exchange Future			18.23380			18.09500			0.00	0	0
Total £ / R Future											19,684,221.00	1,112	42,210
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				7.14070	7.542	17.07	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				690.34690	792.678	10.82	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				48.84690	31.378	10.82	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				114.85730	80.045	11.00	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call				52.14960	58.086	13.20	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put				1,000.64960	886.786	13.20	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				12.33980	13.350	16.03	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,900.83980	1,782.050	16.03	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Put				1,959.81080	1,840.890	16.19	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call				42.85390	46.686	13.50	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put				1,111.35390	995.386	13.50	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				17.79430	19.050	15.26	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				1,656.29430	1,537.750	15.26	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				476.35730	561.345	11.00	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				2,285.64070	2,166.242	17.07	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				11.64230	12.564	16.14	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,940.14230	1,821.264	16.14	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				11.47500	12.376	16.17	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				1,949.97500	1,831.076	16.17	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Call				11.31080	12.190	16.19	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				1,489.06580	1,366.323	15.35	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				242.94850	246.497	15.37	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				1,497.54850	1,374.697	15.37	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				241.43960	244.880	15.39	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				1,506.03960	1,383.080	15.39	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				244.46580	248.123	15.35	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				489.67570	505.246	15.86	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				1,598.27570	1,479.646	15.86	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				6,872.27840	7,006.286	20.65	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.87840	0.686	20.65	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				493.56380	509.402	15.82	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				1,582.16380	1,463.802	15.82	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				491.61420	507.316	15.84	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				1,590.21420	1,471.716	15.84	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put				1,233.60820	1,128.521	14.75	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	11/12/2015	Foreign Exchange Option	18.50	Call			835.74310	869.259	14.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,240.74310	1,135.459	14.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			832.89220	866.206	14.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,247.89220	1,142.406	14.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			838.60820	872.321	14.75	0.00	0	0
Total £ / R Option											0.00	0	64,662
Total £ / R											19,684,221.00	1,112	106,872
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09786		0.09784			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09938		0.09934			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10106		0.10099			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			18.49030	14.493	21.22	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,234.09030	1,228.993	21.22	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			794.65980	792.901	14.50	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.25980	7.401	14.50	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			142.16100	131.068	17.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			357.76100	345.568	17.00	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			987.20030	984.942	14.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			53.30030	47.442	14.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			358.04960	349.124	16.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			424.14960	411.624	16.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			137.10550	128.772	19.68	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,203.20550	1,191.272	19.68	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,191.43620	1,190.568	14.46	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			92.73620	84.968	14.46	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			559.90460	552.408	15.93	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			461.20460	446.808	15.93	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			284.18880	275.633	19.02	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,185.48880	1,170.033	19.02	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			13.02550		13.08290			0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Future			13.03640		13.09610			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.06080		13.12020			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.10920		13.16750			195,969,430.80	14,949	80,081
€ / R	On	01/06/2015	Foreign Exchange Future			13.28550		13.34090			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.31110		13.36640			412,644.10	31	69,181
€ / R	On	14/09/2015	Foreign Exchange Future			13.53560		13.58730			54,142,400.00	4,000	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.75150		13.80110			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Future											250,524,474.90	18,980	159,969
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Call			226.11440	167.546	15.83	0.00	0	5,000
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Put			13.21440	12.046	15.83	0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Call			77.09620	51.716	13.61	0.00	0	4,000
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Put			150.99620	185.316	13.61	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			13.23410	7.778	16.90	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			883.03410	936.978	16.90	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			12.90150	7.546	16.95	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			892.70150	946.746	16.95	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			12.57880	7.322	17.00	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			902.37880	956.522	17.00	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			4.87470	2.281	18.88	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,294.67470	1,351.481	18.88	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,148.98720	2,205.613	21.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			84.62450	100.404	11.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			305.13060	267.626	12.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,783.52950	1,839.061	19.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			139.97860	118.502	13.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			733.35130	678.697	11.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			15.85130	19.497	11.48	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			402.12450	359.604	11.92	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,842.58360	1,898.338	20.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			46.08370	36.803	16.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			137.63060	158.426	12.09	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			47.61240	38.079	16.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			880.11240	928.879	16.13	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			11.02950	8.261	19.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,119.25890	2,175.817	21.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			10.86480	8.135	19.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			372.47860	409.302	13.48	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			66.75600	54.198	15.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			699.25600	744.998	15.20	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			10.08360	7.538	20.16	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,198.56270	2,255.294	21.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			9.36730	6.993	20.33	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			898.58370	947.603	16.23	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			32.17530	25.291	17.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,114.67530	1,166.091	17.30	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			6.75890	5.017	21.16	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,337.54230	2,394.529	21.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			6.48720	4.813	21.27	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,793.36480	1,848.935	19.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			10.70300	8.011	20.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,803.20300	1,858.811	20.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			6.06270	4.494	21.45	0.00	0	32,000

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	15.32	Call			6.39950	4.747	21.30	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,158.89950	2,215.547	21.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,891.86730	1,947.793	20.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			7.04470	5.233	21.05	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,089.54470	2,146.033	21.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			5.04230	3.729	21.95	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			173.74920	154.199	16.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,142.84920	1,178.699	16.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			161.19630	142.797	16.77	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,230.29630	1,267.297	16.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			176.42430	156.629	16.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,125.52430	1,161.129	16.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			175.07970	155.407	16.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,134.17970	1,169.907	16.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			100.02350	88.141	19.62	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,083.62350	2,127.041	19.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			827.49830	777.235	11.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			111.09830	116.135	11.49	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			410.32310	375.304	13.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			443.92310	464.204	13.26	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			97.24110	85.663	19.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,130.84110	2,174.563	19.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			296.20060	267.858	14.54	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			709.80060	736.759	14.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			96.69980	85.180	19.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,140.29980	2,184.080	19.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			97.78890	86.150	19.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,121.38890	2,165.050	19.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,922.90620	1,957.288	18.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			252.38580	234.931	18.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,905.08580	1,939.331	18.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			251.29380	233.906	18.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,913.99380	1,948.306	18.39	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			250.20620	232.888	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,639.82240	1,666.245	17.22	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			439.36650	416.265	17.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,648.26650	1,674.765	17.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			688.17410	655.069	14.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			787.07410	803.569	14.31	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			276.30150	261.278	20.74	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,975.20150	3,009.778	20.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			442.48830	419.239	17.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,631.38830	1,657.739	17.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			440.92240	417.745	17.22	0.00	0	0
Total € / R Option											0.00	0	324,265

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R											250,524,474.90	18,980	484,234
AU\$ / R	On	16/03/2015	Foreign Exchange Future			8.89290		8.84190			5,086,738.80	572	8,469
AU\$ / R	On	12/06/2015	Foreign Exchange Future			8.97350		8.92020			7,986,415.00	890	11,135
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.06410		9.00820			0.00	0	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.15260		9.09460			0.00	0	0
Total AU\$ / R Future											13,073,153.80	1,462	20,354
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			18.30190	18.166	18.08	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			876.40190	825.266	18.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			8.20930	7.654	19.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			1,166.30930	1,114.754	19.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			134.07290	145.243	16.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			292.17290	252.343	16.43	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			45.05930	47.049	17.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			603.15930	554.149	17.40	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			8.00480	7.457	19.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			1,176.10480	1,124.557	19.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			5.01400	4.609	20.13	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,363.11400	1,311.709	20.13	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			8.41930	7.856	19.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			1,156.51930	1,104.956	19.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			191.58770	165.054	14.39	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			229.84630	240.084	14.98	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			459.64630	416.584	14.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			844.57070	793.356	16.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			51.18020	50.259	17.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,370.98020	1,316.759	17.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			50.49730	49.551	17.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,380.29730	1,326.050	17.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			461.78770	488.554	14.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			49.82340	48.852	17.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,389.62340	1,335.352	17.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			114.77070	116.856	16.28	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			105.59300	106.413	16.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,437.39300	1,382.313	16.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			104.63670	105.412	16.93	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,446.43670	1,391.312	16.93	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			103.69090	104.421	16.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,455.49090	1,400.321	16.95	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			1,869.07920	1,918.115	14.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			24.47920	15.515	14.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			1,820.28290	1,868.541	13.85	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			25.68290	15.941	13.85	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,772.92690	1,820.654	13.82	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			28.32690	18.054	13.82	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
Total AU\$ / R Option											0.00	0	6,206
Total AU\$ / R											13,073,153.80	1,462	26,560
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.18070		9.18510			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.30400		9.30580			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			16.44930	12.693	17.69	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			921.34930	921.993	17.69	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			15.97880	12.287	17.71	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			930.87880	931.587	17.71	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			15.55110	11.952	17.76	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			940.45110	941.252	17.76	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			820.30740	815.866	15.67	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			119.13240	112.852	15.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			803.33240	798.852	15.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			117.60790	111.348	15.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			811.80790	807.348	15.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			116.10740	109.866	15.67	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			84.25640		91.76830			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			360.56000		425.10000			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			12.42920		12.45710			0.00	0	3,031
CHF / R	On	12/06/2015	Foreign Exchange Future			12.65860		12.68150			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			83.46340	76.499	16.02	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			616.36340	637.299	16.02	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			81.90640	75.061	16.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			624.80640	645.861	16.06	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			80.37870	73.653	16.10	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			633.27870	654.453	16.10	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			934.68350	910.421	12.57	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	11.84	Put			93.18350	91.821	12.57	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			926.76270	902.407	12.57	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			95.26270	93.807	12.57	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			918.87730	894.425	12.57	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			97.37730	95.825	12.57	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			1.82590		1.82660			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.83450		1.83470			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			531.18120	516.666	12.74	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			165.18120	157.666	12.74	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			464.19360	449.344	12.63	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			198.19360	190.344	12.63	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			401.85810	386.823	12.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			235.85810	227.823	12.52	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			534.58110	522.821	12.67	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			587.58110	577.821	12.67	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			489.30420	477.676	12.68	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			642.30420	632.676	12.68	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			452.47890	440.758	12.81	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			705.47890	695.758	12.81	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		0.12450			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12270		0.12280			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			0.05600		0.05810			0.00	0	10,840
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04850		0.04910			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			1.14130		1.14450			0.00	0	358
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.14240		1.14560			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.14400		1.14730			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.14620		1.14940			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 QUANTO € / \$ Future											0.00	0	608
Total QUANTO € / \$											0.00	0	608
RAIN	On	16/03/2015	Foreign Exchange Future			20,494.43000		20,524.83000			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			4.67330		4.73610			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.65670		4.72120			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			13.26830	6.875	13.53	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			267.16830	323.575	13.53	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			12.28390	6.432	13.63	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			276.18390	333.132	13.63	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			11.55340	6.020	13.74	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			285.45340	342.721	13.74	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			48.30810	35.346	12.73	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			317.10810	368.646	12.73	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			46.70040	34.120	12.79	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			325.50040	377.420	12.79	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			45.15060	32.941	12.85	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			333.95060	386.241	12.85	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			1.70420		1.71020			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.65240		1.65800			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											1 084 441 580.40	90,984	1,706,206
Total Options											1 933 131.00	10,000	1,974,205
Grand Total:											1,086,374,711.40	100,984	3,680,411