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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/03/2015 Foreign Exchange Future			11.76650		11.84060			117,665,000.00	10,000	0
\$ / R On 09/03/2015 Foreign Exchange Future			11.77200		11.84440			58,860,000.00	5,000	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.77200		11.85020			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.77950		11.85790			595,430,166.00	50,548	1,067,838
\$ / R On 17/03/2015 Foreign Exchange Future			11.78140		11.85980			0.00	0	1,220
\$ / R On 27/03/2015 Foreign Exchange Future			11.80010		11.87890			0.00	0	2,936
\$ / R On 30/03/2015 Foreign Exchange Future			11.80570		11.88460			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			11.80950		11.88840			0.00	0	282
\$ / R On 02/04/2015 Foreign Exchange Future			11.81140		11.89030			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.86070		11.94070			0.00	0	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			11.88950		11.96990			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.89340		11.97380			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.91720		11.99730			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			11.93100		12.01100			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.94290		12.02280			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.94900		12.02900			173,224,653.00	14,497	263,818
\$ / R On 26/06/2015 Foreign Exchange Future			11.97770		12.05800			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.98590		12.06630			0.00	0	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			12.04520		12.12630			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.10450		12.18630			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.13310		12.21520			0.00	0	285

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Future			12.14110		12.22330			292,746,203.20	24,112	43,620
\$ / R	On	28/09/2015	Foreign Exchange Future			12.16920		12.25160			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.22950		12.31210			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.28570		12.36860			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.31180		12.39490			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.31790		12.40110			0.00	0	52,138
\$ / R	On	21/12/2015	Foreign Exchange Future			12.33830		12.42190			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.44640		12.53170			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.50350		12.58970			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.50960		12.59590			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.68780		12.77440			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.69600		12.78260			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.88850		12.97560			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.89670		12.98380			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.07280		13.16030			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.08310		13.17060			0.00	0	0
Total \$ / R Future											1,237,926,022.20	104,157	1,459,234
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			211.99760	136.500	28.33	0.00	0	0
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			1.39760	0.000	28.33	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Call			418.34550	350.186	19.68	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Put			3.94550	8.186	19.68	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			286.44830	225.083	18.54	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			12.04830	23.083	18.54	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			144.62900	99.459	15.89	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			74.42900	107.459	15.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,357.97800	1,279.606	21.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.07800	0.106	21.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,108.13460	1,029.801	18.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.23460	0.301	18.95	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,757.91610	1,679.520	24.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	26.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,193.61270	1,271.498	23.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.03350	0.039	30.67	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,342.13350	2,420.539	30.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,857.90000	3,779.500	18.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,857.90000	2,779.500	26.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			759.15390	835.604	20.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			3.29290	2.294	22.14	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			965.39290	1,042.794	22.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,357.90190	2,279.502	30.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00190	0.002	30.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			1.51270	0.998	23.55	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			252.30020	314.167	16.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			10.68670	7.860	20.17	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			652.78670	728.360	20.17	218,507.88	300	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	43.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,142.10000	7,220.500	43.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			7.05390	5.104	20.85	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Put			179.82790	234.462	16.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			75.55860	54.930	16.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			207.65860	265.430	16.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.78180	1.193	23.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,143.88180	1,221.693	23.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			60.20020	43.667	16.85	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			118.19090	163.581	15.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			105.39840	77.253	15.69	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			147.49840	197.753	15.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			7.89250	5.738	20.66	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			729.99250	806.238	20.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Call			87.72790	63.962	16.07	0.00	0	7,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			79.57790	111.854	14.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			153.36310	111.784	14.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			95.46310	132.284	14.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			72.76840	52.872	16.46	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			214.86840	273.372	16.46	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			126.09090	93.081	15.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			45.71270	66.425	14.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			203.55830	153.022	14.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			65.65830	93.522	14.86	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			101.63220	74.403	15.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			153.73220	204.903	15.76	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			177.47790	131.354	14.89	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			25.69020	38.009	14.76	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			292.47480	230.288	14.79	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			34.57480	50.788	14.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Call			147.65110	107.797	14.99	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Put			99.75110	138.297	14.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			253.61270	195.925	14.82	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			15.37700	22.794	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			376.64450	307.308	14.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			18.74450	27.808	14.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			183.81760	136.574	14.88	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			75.91760	107.074	14.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			333.59020	267.509	14.76	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			10.88900	16.044	14.68	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			421.32470	349.367	14.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			13.42470	19.867	14.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			284.51190	223.178	14.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			36.61190	53.678	14.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			403.27700	332.294	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			4.39550	6.204	14.61	0.00	0	9,950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			514.40310	438.895	14.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			6.50310	9.395	14.64	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			342.05590	275.272	14.75	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			24.15590	35.772	14.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			448.78900	375.544	14.68	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			0.87340	1.009	16.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			640.38090	562.507	14.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			2.48090	3.007	14.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			412.27330	340.791	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			14.37330	21.291	14.71	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			562.29550	485.704	14.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			0.75070	0.875	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			858.68940	780.417	16.51	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			0.78940	0.917	16.51	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			467.33430	393.342	14.67	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			9.43430	13.842	14.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			838.77340	760.509	16.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.28310	0.357	18.56	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,058.19680	979.873	18.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.29680	0.373	18.46	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			610.81600	533.481	14.58	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			2.91600	3.981	14.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			868.65070	790.375	16.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.08140	0.111	21.21	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,158.08600	1,079.745	19.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.18600	0.245	19.44	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			848.73030	770.462	16.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			0.83030	0.962	16.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,068.18310	989.857	18.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.01610	0.020	24.80	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,537.93760	1,459.549	22.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.03760	0.049	22.87	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			958.38050	880.078	17.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			0.48050	0.578	17.49	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,347.98140	1,269.611	21.21	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			236.38230	182.715	14.80	0.00	0	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			56.58230	81.315	14.80	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			362.52150	295.705	14.64	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			22.72150	34.305	14.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,080.25130	1,001.884	15.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			1.35130	1.784	15.92	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			842.67440	764.942	14.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			3.77440	4.842	14.50	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			734.96500	657.818	13.84	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,971.28340	3,050.211	30.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			6.06500	7.718	13.84	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			331.33420	275.248	14.21	0.00	0	2,083

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			62.43420	85.148	14.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			204.67970	163.551	14.57	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			135.77970	173.451	14.57	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.18340	0.311	30.64	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,076.17960	997.859	15.25	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			1.57960	2.159	15.25	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,096.04750	1,017.689	15.36	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			1.44750	1.989	15.36	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,086.11210	1,007.772	15.31	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			1.51210	2.072	15.31	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			80.17490	66.021	16.60	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			431.77490	496.521	16.60	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			698.35000	622.187	13.18	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			9.95000	12.687	13.18	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			228.73010	187.544	14.32	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			148.43010	186.144	14.32	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			8.38900	8.543	29.58	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,217.68900	3,297.843	29.58	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,146.62210	1,067.863	13.15	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			5.92210	7.163	13.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			813.31420	738.593	12.74	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			22.61420	27.893	12.74	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			231.35390	204.445	14.66	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			290.65390	343.745	14.66	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			360.85050	321.755	13.89	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			210.95050	252.255	13.89	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			356.79130	318.909	13.96	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			222.99130	265.509	13.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			21.33320	20.934	28.94	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,504.03320	3,583.734	28.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			885.65900	814.198	12.62	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			38.35900	46.998	12.62	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			361.69070	326.125	14.02	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			20.04550	24.796	12.72	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			264.39070	308.925	14.02	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			241.67670	221.067	15.17	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			454.37670	513.867	15.17	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,209.81260	1,132.739	12.79	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			12.51260	15.539	12.79	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,077.34550	1,001.996	12.72	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			367.00760	333.787	14.10	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			286.00760	332.787	14.10	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			370.05620	338.176	14.18	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			307.25620	355.276	14.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			545.95240	499.289	13.40	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			166.95240	200.289	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			178.94590	167.313	16.60	0.00	0	9,100

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	12.63	Put			779.94590	848.313	16.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			679.39240	623.740	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			100.39240	124.740	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			658.04700	603.721	12.96	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			109.04700	134.721	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			257.00020	237.709	15.42	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			528.00020	588.709	15.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			970.23950	899.305	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			41.23950	50.305	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			799.01370	733.174	12.63	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			70.01370	84.174	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			465.05370	424.653	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			226.05370	265.653	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,078.18020	1,004.882	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			29.18020	35.882	12.68	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,059.95900	987.021	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			30.95900	38.021	12.68	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			644.07610	590.639	13.01	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			115.07610	141.639	13.01	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			987.98840	916.624	12.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			38.98840	47.624	12.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			718.32650	658.157	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			89.32650	109.157	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,294.63380	1,216.598	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			15.63380	17.598	12.72	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			123.04860	116.550	17.95	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,094.04860	1,167.550	17.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			100.11070	95.252	18.73	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,291.11070	1,366.252	18.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,313.94780	1,235.826	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			14.94780	16.825	12.78	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			0.00000	191.551	16.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			0.00000	742.551	16.13	222,765.39	300	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			192.93180	179.819	16.34	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			723.93180	790.819	16.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,246.48820	1,169.698	12.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			17.48820	20.698	12.71	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			459.66800	419.704	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			230.66800	270.704	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			454.33120	414.806	13.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			235.33120	275.806	13.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			80.32250	76.862	19.54	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,511.32250	1,587.862	19.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			577.34460	528.415	13.27	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			148.34460	179.415	13.27	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			249.38180	232.848	15.93	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			651.38180	715.148	15.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			33.55730	31.856	28.34	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,855.55730	3,934.156	28.34	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,279.66340	1,202.604	12.63	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			21.66340	24.904	12.63	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			962.58980	893.546	12.67	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			54.58980	65.846	12.67	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			608.79620	560.702	13.30	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			172.49620	204.802	13.30	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,045.42660	977.149	12.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			69.12660	81.949	12.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			266.68120	252.611	16.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			850.38120	917.411	16.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			51.10050	47.497	27.70	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,074.80050	4,152.297	27.70	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,358.29350	1,281.061	12.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			31.99350	35.861	12.62	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			60.04550	58.242	27.48	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,373.74550	4,453.742	27.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,427.01470	1,349.628	12.63	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			40.71470	45.128	12.63	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,115.69340	1,047.650	12.55	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			79.39340	93.150	12.55	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			273.85960	261.741	17.27	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,057.55960	1,127.241	17.27	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			526.95260	498.027	14.67	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			471.75260	524.927	14.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,044.39320	980.052	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			111.09320	128.952	12.54	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			878.42640	821.751	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			165.12640	190.651	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,284.43840	1,212.103	12.33	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			32.22610	35.894	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,946.79330	2,024.230	20.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			146.48070	142.967	20.87	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,223.18070	2,301.867	20.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,693.48140	1,614.684	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			30.18140	33.584	13.04	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,655.52610	1,576.995	12.97	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			697.28520	758.978	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			291.20050	279.574	17.43	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,127.90050	1,198.474	17.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,302.53430	1,228.983	12.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			59.23430	67.883	12.32	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			170.09330	165.330	20.06	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			173.69680	200.351	12.72	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			815.05790	765.564	12.89	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			191.75790	224.464	12.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			128.80620	126.181	21.63	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,485.50620	2,565.081	21.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			420.58520	400.078	15.72	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			159.57710	184.359	12.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			885.63670	828.586	12.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			162.33670	187.486	12.69	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			238.04040	229.366	18.43	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,414.74040	1,488.266	18.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			856.99680	801.451	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			61.13840	71.003	12.33	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,116.48730	1,049.384	12.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			93.18730	108.284	12.48	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			603.37290	569.059	14.15	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			380.07290	427.959	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			892.87710	835.459	12.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			74.95030	69.200	26.97	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,623.35030	4,700.000	26.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			992.94640	931.701	12.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			141.34640	162.501	12.59	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			280.85190	271.337	17.97	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			87.38250	101.987	12.40	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,299.25190	1,372.137	17.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			189.92400	184.763	19.94	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,938.32400	2,015.563	19.94	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,499.75250	1,422.073	12.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			48.15250	52.873	12.52	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,188.98250	1,121.187	12.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			288.85040	280.742	18.61	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,536.75040	1,611.242	18.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			92.03270	89.724	27.00	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,759.93270	4,840.224	27.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,566.14010	1,490.235	12.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			54.04010	60.735	12.51	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,257.13240	1,187.679	12.25	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			95.03240	108.179	12.25	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,317.63480	1,249.261	12.15	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			99.03480	113.561	12.15	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			293.47200	286.988	19.17	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,774.87200	1,851.288	19.17	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			91.71630	89.969	26.82	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,173.11630	5,254.269	26.82	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,627.91700	1,550.833	12.38	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			59.31700	65.133	12.38	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			652.74980	628.283	14.98	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			597.84980	656.483	14.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,257.69240	3,174.858	15.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.59240	6.958	15.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,208.12040	3,125.297	15.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.02040	7.397	15.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,158.57530	3,075.763	15.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,143.96950	1,214.469	17.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			424.29370	412.801	17.38	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,223.19370	1,294.901	17.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			158.88810	182.037	12.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,014.09420	960.534	12.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			222.99420	252.634	12.75	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			258.47550	254.847	20.36	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,227.37550	2,306.947	20.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			445.06950	432.369	17.11	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			76.64260	83.020	12.10	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,483.07260	1,406.763	12.02	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			81.97260	88.863	12.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			380.12510	371.155	18.04	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,419.02510	1,493.255	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,159.98810	1,099.937	12.45	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.47530	7.863	15.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,311.42110	1,245.697	12.16	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			110.32110	127.797	12.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			467.39790	453.386	16.84	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,066.29790	1,135.486	16.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,527.74260	1,450.920	12.10	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			295.65670	291.074	19.75	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,023.75670	2,102.774	19.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			89.72850	90.610	26.66	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,537.82850	5,622.310	26.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,684.95040	1,607.598	12.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			63.05040	69.298	12.30	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,381.08680	1,311.528	11.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			99.18680	113.228	11.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,372.38290	1,303.814	11.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			100.48290	115.514	11.98	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,154.36140	1,102.814	12.57	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			222.66140	256.414	12.57	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			279.23640	285.900	23.17	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,147.53640	3,239.500	23.17	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			776.77170	756.278	15.28	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			717.07170	782.778	15.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			961.62650	928.448	13.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			425.72650	478.848	13.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			970.64690	936.802	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			414.74690	467.202	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			966.12080	932.610	13.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			420.22080	473.010	13.67	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			734.89040	720.326	17.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,250.49040	1,322.526	17.05	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			732.37840	717.939	17.08	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,257.97840	1,330.140	17.08	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			729.88050	715.572	17.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,265.48050	1,337.772	17.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			737.18340	722.799	17.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,264.58340	1,336.799	17.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			742.22590	727.580	17.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,249.62590	1,321.580	17.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			739.70050	725.180	17.07	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,257.10050	1,329.180	17.07	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			910.90850	892.719	16.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,245.30850	1,314.219	16.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			916.58370	898.130	16.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,230.98370	1,299.630	16.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			913.73580	895.414	16.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,238.13580	1,306.914	16.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			918.31490	900.021	16.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,244.51490	1,313.320	16.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			924.01010	905.458	16.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,230.21010	1,298.758	16.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			921.15540	902.736	16.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,237.35540	1,306.036	16.85	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,288.38570	1,262.169	15.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			768.08570	829.369	15.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,284.76100	1,258.680	15.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			774.46100	835.880	15.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,281.15670	1,255.217	15.15	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			780.85670	842.417	15.15	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,086.14530	1,064.795	16.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,225.54530	1,291.695	16.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,092.33410	1,070.740	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,211.73410	1,277.640	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,089.23260	1,067.761	16.67	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,218.63260	1,284.661	16.67	0.00	0	0
Total \$ / R Option											441,273.27	600	1,636,272
Total \$ / R											1,238,367,295.47	104,757	3,095,506
\$ / R	MAXI	On	16/03/2015	Foreign Exchange Future		11.77950		11.85790			2,897,757.00	246	1,910
\$ / R	MAXI	On	12/06/2015	Foreign Exchange Future		11.94900		12.02900			4,982,733.00	417	233
\$ / R	MAXI	On	14/09/2015	Foreign Exchange Future		12.14110		12.22330			133,552.10	11	143
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		12.31790		12.40110			0.00	0	0
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		12.50960		12.59590			0.00	0	0
Total \$ / R MAXI Future											8,014,042.10	674	2,286

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			138.69600	156.725	15.43	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			58,163.72900	50,471.321	14.60	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			373.72900	521.321	14.60	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			76,915.02160	69,091.860	15.63	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			125.02160	141.860	15.63	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			75,921.67150	68,099.092	15.53	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			131.67150	149.091	15.53	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			74,928.69600	67,106.725	15.43	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			79,078.49220	72,523.855	12.63	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			7,178.49220	8,623.854	12.63	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			80,727.82830	74,114.795	12.63	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			6,827.82830	8,214.795	12.63	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			79,901.37300	73,317.433	12.63	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			7,001.37300	8,417.433	12.63	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			76,164.01230	71,571.183	13.17	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			22,834.01230	26,461.183	13.17	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			75,591.95840	71,038.280	13.20	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			23,261.95840	26,928.280	13.20	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			75,024.16110	70,509.871	13.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			23,694.16110	27,399.871	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			86,818.85810	82,982.972	13.37	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			31,708.85810	36,192.972	13.37	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			86,311.74910	82,509.741	13.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			32,201.74910	36,719.741	13.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			87,330.05010	83,459.740	13.34	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			31,220.05010	35,669.740	13.34	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			62,408.73130	68,723.857	14.82	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			82,646.54530	80,359.364	14.86	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			63,056.54530	69,399.364	14.86	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			82,296.90120	80,037.248	14.89	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			63,706.90120	70,077.248	14.89	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			82,998.73130	80,683.857	14.82	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										8,014,042.10	674	2,706
£ / R	On	16/03/2015	Foreign Exchange Future		17.95100		18.13660			2,387,483.00	133	39,410
£ / R	On	12/06/2015	Foreign Exchange Future		18.19860		18.38720			818,937.00	45	7,339
£ / R	On	14/09/2015	Foreign Exchange Future		18.48250		18.67540			0.00	0	1,248
£ / R	On	11/12/2015	Foreign Exchange Future		18.74890		18.94380			0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Future		19.04220		19.24320			0.00	0	0
Total £ / R Future										3,206,420.00	178	47,997
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call		5.33830	3.018	18.41	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Put		360.89570	514.375	14.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call		1,417.16390	1,232.125	16.62	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	16.72	Put			0.56390	1.125	16.62	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,168.09440	1,351.678	18.69	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,138.70080	955.100	15.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			2.10080	4.100	15.72	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Call			654.50400	484.730	14.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Put			17.90400	33.730	14.13	0.00	0	3,500
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Call			67.49570	35.375	14.56	0.00	0	7,500
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,505.48580	1,690.270	20.57	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			10.74540	5.695	17.02	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			874.14540	1,054.695	17.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			4.81560	2.742	18.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,158.21560	1,341.742	18.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			4.69440	2.678	18.69	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,118.73830	1,302.018	18.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			97.39900	52.506	14.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			270.79900	411.506	14.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			4.57660	2.616	18.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,177.97660	1,361.616	18.74	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			2.08580	1.270	20.57	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			806.67570	946.712	14.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			351.00380	302.858	14.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			813.80380	954.258	14.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			348.15560	300.420	14.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			820.95560	961.821	14.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			353.87570	305.312	14.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			668.19690	600.864	15.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			952.79690	1,078.364	15.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,695.57000	7,502.719	21.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.17000	0.219	21.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			674.78430	606.766	15.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			939.38430	1,064.266	15.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			671.48130	603.807	15.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			946.08130	1,071.307	15.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			697.69850	801.090	14.20	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,146.90020	1,055.773	14.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			703.10020	806.873	14.21	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,142.32180	1,051.581	14.23	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			708.52180	812.681	14.23	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,151.49850	1,059.990	14.20	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,162.82390	1,090.851	15.06	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,109.62390	1,238.651	15.06	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,159.28620	1,087.563	15.08	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,116.08620	1,245.363	15.08	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,155.77090	1,084.297	15.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,122.57090	1,252.097	15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R Option											0.00	0	68,162
Total £ / R											3,206,420.00	178	116,159
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09813		0.09913			0.00	0	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09966		0.10069			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10142		0.10248			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10310		0.10418			0.00	0	0
Total ¥ / R Future											0.00	0	14,558
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.38730	0.291	23.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,087.18730	1,187.291	23.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			913.66300	813.617	19.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			0.46300	0.617	19.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			74.78030	47.988	17.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			161.58030	234.988	17.32	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,087.70510	995.688	14.56	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			18.60510	29.688	14.56	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			347.59420	310.223	15.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			278.49420	344.223	15.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			91.92700	84.108	18.81	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,022.82700	1,118.108	18.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,287.50040	1,195.468	13.70	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			39.40040	53.368	13.70	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			550.76120	507.171	14.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			302.66120	365.071	14.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			231.14130	217.042	17.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			983.04130	1,074.942	17.67	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,482.97220	1,389.982	13.98	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			64.77220	79.782	13.98	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			750.26890	700.786	14.96	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			332.06890	390.586	14.96	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			384.64130	364.496	17.51	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			966.44130	1,054.296	17.51	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,558
€ / R	On	16/03/2015	Foreign Exchange Future			12.98790		13.16190			34,002,322.20	2,618	75,605
€ / R	On	01/06/2015	Foreign Exchange Future			13.16350		13.34060			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.18980		13.36700			1,912,521.00	145	104,799
€ / R	On	14/09/2015	Foreign Exchange Future			13.42340		13.60470			134,462,197.80	10,017	15,805
€ / R	On	11/12/2015	Foreign Exchange Future			13.64710		13.83050			0.00	0	1,550
€ / R	On	14/03/2016	Foreign Exchange Future			13.89710		14.08630			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.43890		14.63520			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											170,377,041.00	12,780	197,759
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.07020	0.040	27.15	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			340.97920	202.721	13.58	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			29.07920	64.821	13.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			842.49030	1,014.061	19.29	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.15960	0.087	24.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,778.25960	1,952.187	24.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			714.24340	541.702	13.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			2.34340	3.802	13.26	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			648.60900	816.700	18.31	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.13810	0.076	25.11	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,838.23810	2,012.176	25.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			224.33700	119.353	13.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			62.43700	131.453	13.93	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			4.39030	1.961	19.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,089.57920	1,262.799	20.51	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.07460	0.043	26.96	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,118.17460	2,292.143	26.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			51.77620	23.081	15.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			289.87620	435.181	15.82	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			10.50900	4.600	18.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,798.25200	1,972.183	24.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.06370	0.037	27.48	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,198.16370	2,372.137	27.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			4.02240	1.803	19.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			862.12240	1,033.903	19.38	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			1.47920	0.699	20.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,088.17930	2,262.145	26.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.04900	0.029	28.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,338.14900	2,512.129	28.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.15570	0.085	24.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,788.25570	1,962.185	24.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.15200	0.083	24.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,148.17020	2,322.140	27.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.06880	0.040	27.22	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,158.16880	2,332.140	27.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.12280	0.068	25.44	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,888.22280	2,062.168	25.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.07930	0.045	26.76	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			119.62650	98.861	17.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,069.02650	1,225.361	17.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			118.44780	97.897	17.07	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,077.84780	1,234.397	17.07	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			117.28190	96.944	17.10	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,086.68190	1,243.444	17.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			106.39120	88.033	17.44	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,175.79120	1,334.533	17.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			387.36980	504.094	14.12	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,089.68030	2,258.600	20.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			56.27100	48.067	20.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,099.27100	2,268.267	20.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			801.06020	672.856	12.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			84.06020	133.056	12.53	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			354.36980	293.894	14.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,041.78840	2,210.321	20.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			57.09270	48.737	20.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,080.09270	2,248.937	20.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			325.01770	269.421	14.36	0.00	0	2,424
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			438.01770	559.621	14.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			56.68030	48.400	20.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			236.12600	196.195	15.29	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			649.12600	786.395	15.29	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			58.78840	50.121	20.21	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			202.90120	179.297	18.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,838.20120	1,995.896	18.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			200.80540	177.502	18.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,856.10540	2,014.102	18.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			893.16290	787.871	12.62	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			188.46290	264.471	12.62	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			243.52140	214.432	17.70	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,538.82140	1,691.032	17.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			201.84930	178.396	18.57	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,847.14930	2,004.996	18.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			396.84590	359.894	17.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,566.34590	1,712.794	17.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			395.26810	358.428	17.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,574.76810	1,721.328	17.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			651.31350	585.760	14.63	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			720.81350	838.660	14.63	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			234.60660	239.460	21.72	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,904.10660	3,092.360	21.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			398.43000	361.366	17.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,557.93000	1,704.266	17.46	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			754.09190	872.907	14.56	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			837.06140	766.914	14.58	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			760.76140	879.814	14.58	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			843.73860	773.120	14.53	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			747.43860	866.020	14.53	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			840.39190	770.007	14.56	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,307.76140	1,442.842	16.16	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,000.18230	939.106	16.18	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,314.98230	1,450.206	16.18	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	19/09/2016	Foreign Exchange Option	14.96	Call			997.41640	936.490	16.20	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,322.21640	1,457.590	16.20	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,002.96140	941.742	16.16	0.00	0	0
Total € / R Option											0.00	0	305,389
Total € / R											170,377,041.00	12,780	503,148
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.17240		9.26950			0.00	0	8,278
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.25640		9.35380			6,951,556.40	751	10,744
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.35920		9.45860			28,077.60	3	780
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.45740		9.55760			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.56900		9.67170			0.00	0	0
Total AU\$ / R Future											6,979,634.00	754	19,802
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			7.61680	5.120	18.58	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			438.11680	532.720	18.58	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			2.28830	1.781	22.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			732.78830	829.381	22.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			291.39520	211.353	16.37	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			21.89520	38.953	16.37	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			52.80920	29.725	16.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			183.30920	257.325	16.67	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			2.21120	1.729	22.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			742.71120	839.329	22.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			1.22960	0.733	24.15	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			931.72960	1,028.334	24.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			2.36880	1.835	22.39	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			722.86880	819.435	22.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			24.91730	34.031	14.84	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			758.33180	677.794	14.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			54.53180	71.394	14.76	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			136.75130	171.909	14.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			66.93350	58.331	17.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			953.13350	1,041.931	17.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			65.81870	57.237	17.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			962.01870	1,050.837	17.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			978.71730	890.431	14.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			970.92150	1,059.761	17.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			395.95410	342.625	14.98	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			192.15410	236.225	14.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			228.79680	198.143	15.64	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			374.99680	441.743	15.64	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			490.55130	428.309	14.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			179.45500	155.525	15.99	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			475.65500	549.125	15.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			64.72150	56.161	17.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			135.90330	125.250	16.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,017.30330	1,106.050	16.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			134.45110	123.862	16.07	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,025.85110	1,114.662	16.07	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			133.01650	122.490	16.09	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,034.41650	1,123.290	16.09	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,317.65450	2,217.866	15.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.05450	10.466	15.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,268.13790	2,168.374	15.20	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.53790	10.974	15.20	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,218.64650	2,118.910	14.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.04650	11.510	14.97	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			427.24320	489.491	13.45	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			598.06450	556.751	13.41	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			416.36450	477.751	13.41	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			593.48480	552.605	13.43	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			421.78480	483.605	13.43	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			588.94320	548.491	13.45	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											6,979,634.00	754	26,611
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.44890		9.47030			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.57180		9.59610			0.00	0	1,631
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.71400		9.74030			0.00	0	0
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			0.80950	1.251	16.89	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			620.50950	642.351	16.89	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			0.76050	1.188	16.99	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			630.46050	652.288	16.99	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			0.71480	1.128	17.09	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			640.41480	662.228	17.09	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			545.08810	567.278	14.67	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			135.75860	133.447	14.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			529.65860	551.647	14.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			133.45330	131.244	14.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			537.35330	559.444	14.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			131.18810	129.078	14.67	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			395.32760	389.508	12.88	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			315.02760	335.508	12.88	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			404.87430	398.654	12.84	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			304.57430	324.654	12.84	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			400.07760	394.059	12.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			309.77760	330.059	12.86	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 CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	1,771
CF CANDCO n 16/03/2015 Foreign Exchange Future			79.63850		110.20470			0.00	0	10,000
Total CF CANDO CAFZ Future								0.00	0	10,000
Total CF CANDO CAFZ								0.00	0	10,000
CHF / R On 16/03/2015 Foreign Exchange Future			12.15630		12.36050			0.00	0	3,141
CHF / R On 12/06/2015 Foreign Exchange Future			12.37150		12.58290			0.00	0	6,542
CHF / R On 14/09/2015 Foreign Exchange Future			12.61720		12.83720			0.00	0	0
Total CHF / R Future								0.00	0	9,683
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			8.66510	3.520	19.09	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			638.16510	837.220	19.09	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			8.36310	3.408	19.18	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			647.86310	847.108	19.18	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			8.07300	3.301	19.27	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			657.57300	857.001	19.27	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			822.54660	666.067	13.34	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			79.64660	134.567	13.34	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			814.28120	659.200	13.36	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			81.38120	137.700	13.36	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			806.04470	652.380	13.38	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			83.14470	140.880	13.38	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			561.94280	478.753	15.23	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			514.74280	651.553	15.23	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			557.98100	475.591	15.26	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			520.78100	658.391	15.26	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			554.04980	472.455	15.29	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			526.84980	665.255	15.29	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	9,683
CNH / R On 16/03/2015 Foreign Exchange Future			1.87570		1.88430			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.88370		1.89250			0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Future			1.89690		1.90620			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			950.41590	864.550	15.26	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			7.41590	7.550	15.26	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			853.07050	767.453	14.68	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			10.07050	10.453	14.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			758.09470	673.475	14.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			15.09470	16.475	14.52	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			831.75620	771.440	13.55	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			306.75620	334.440	13.55	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			767.87760	710.932	13.55	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			342.87760	373.932	13.55	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			706.85930	653.388	13.54	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			381.85930	416.388	13.54	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,441.46550	1,519.497	14.75	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			454.90000	436.646	14.54	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,292.90000	1,367.646	14.54	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			427.96450	411.596	14.64	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,365.96450	1,442.595	14.64	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			403.46550	388.497	14.75	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Future			1.74460		1.76710			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.77560		1.79840			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.81020		1.83360			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			880.96980	745.550	15.04	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			296.96980	389.550	15.04	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			818.36140	690.651	15.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			334.36140	434.651	15.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			758.65970	638.692	15.18	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			374.65970	482.692	15.18	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			406.62720	508.201	14.14	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,270.42530	1,124.930	13.99	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			334.42530	422.930	13.99	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,203.27200	1,066.413	14.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			367.27200	464.413	14.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,142.62720	1,010.201	14.14	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	16/03/2015	Foreign Exchange Future			0.12910		0.12980			0.00	0	8
KES / R	On	12/06/2015	Foreign Exchange Future			0.12840		0.12940			0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12820		0.12880			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12790		0.12850			0.00	0	1,870
Total KES / R Future											0.00	0	1,878

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total KES / R								0.00	0	1,878
NGN / R On 16/03/2015			0.05910		0.05920			0.00	0	5,506
NGN / R On 12/06/2015			0.05430		0.05410			0.00	0	18,700
NGN / R On 14/09/2015			0.05100		0.05100			0.00	0	0
NGN / R On 11/12/2015			0.04940		0.04960			0.00	0	86,201
Total NGN / R Future								0.00	0	110,407
Total NGN / R								0.00	0	110,407
QUANTO €On 16/03/2015			1.10260		1.11000			0.00	0	317
QUANTO €On 12/06/2015			1.10380		1.11120			0.00	0	300
QUANTO €On 14/09/2015			1.10560		1.11300			0.00	0	0
QUANTO €On 11/12/2015			1.10790		1.11530			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	617
Total QUANTO € / \$								0.00	0	617
RAIN On 16/03/2015			20,711.39000		20,903.71000			0.00	0	0
RAIN On 12/06/2015			20,962.74000		21,158.94000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 16/03/2015			4.53620		4.63110			0.00	0	0
TRY / R On 12/06/2015			4.50150		4.59790			0.00	0	0
TRY / R On 14/09/2015			4.47670		4.57010			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015	4.99	Call			1.12890	0.612	23.38	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			360.02890	454.412	23.38	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			1.03750	0.575	23.63	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			369.93750	464.375	23.63	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			0.95460	0.516	23.73	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			379.85460	474.316	23.73	0.00	0	0
TRY / R On 12/06/2015	4.99	Call			21.15110	14.564	14.60	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			413.25110	503.064	14.60	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			20.22480	14.046	14.67	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			422.32480	512.546	14.67	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			19.33900	13.550	14.74	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			431.43900	522.050	14.74	0.00	0	0
TRY / R On 14/09/2015	4.61	Call			133.09750	101.534	12.10	0.00	0	0
TRY / R On 14/09/2015	4.61	Put			172.99750	234.834	12.10	0.00	0	0
TRY / R On 14/09/2015	4.59	Call			141.48100	108.033	12.04	0.00	0	0
TRY / R On 14/09/2015	4.59	Put			161.38100	221.333	12.04	0.00	0	0
TRY / R On 14/09/2015	4.60	Call			137.23760	104.739	12.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			167.13760	228.039	12.07	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			1.67680		1.68970			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.62100		1.63340			0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.56780		1.57990			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											1426503159.30	118,543	1,876,142
Total Options											441273.27	600	2,017,052
Grand Total:											1,426,944,432.57	119,143	3,893,194