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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/12/2014 Foreign Exchange Future			11.56420		11.54450			115,642,000.00	10,000	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.56580		11.54140			0.00	0	0
\$ / R On 05/01/2015 Foreign Exchange Future			11.58370		11.56340			0.00	0	0
\$ / R On 12/01/2015 Foreign Exchange Future			11.60010		11.57900			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.63560		11.61310			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.63950		11.61700			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.69110		11.66810			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.69310		11.67010			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.69520		11.67210			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.72160		11.69830			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.72970		11.70630			90,201,393.00	7,690	1,193,002
\$ / R On 27/03/2015 Foreign Exchange Future			11.75210		11.72840			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.76220		11.73860			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.81680		11.79320			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.87550		11.85190			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.90190		11.87820			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.90790		11.88430			18,695,403.00	1,570	90,891
\$ / R On 26/06/2015 Foreign Exchange Future			11.93640		11.91280			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.00510		11.98110			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.06540		12.04120			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.09450		12.07020			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			12.10280		12.07850			242,056.00	20	26,864
\$ / R	On	28/09/2015	Foreign Exchange Future			12.13230		12.10780			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.19660		12.17160			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.25670		12.23110			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.28450		12.25880			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.29100		12.26510			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.31240		12.28640			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.48600		12.45850			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.49240		12.46490			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.67880		12.64970			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.68740		12.65820			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.88880		12.85800			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.89740		12.86650			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.08170		13.04920			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.09240		13.05980			0.00	0	0
Total \$ / R Future											224,780,852.00	19,280	1,367,076
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			384.70710	404.200	11.13	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			0.20710	0.000	11.13	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			226.20560	244.200	11.13	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			1.70560	0.000	11.13	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Call			36.33470	31.912	13.53	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Put			144.93470	116.112	13.53	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Call			30.48620	25.610	14.01	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Put			169.08620	139.810	14.01	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,241.40300	3,265.800	20.49	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00300	0.000	20.49	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			349.85080	369.352	17.71	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			8.45080	3.552	17.71	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Call			170.77640	181.455	14.41	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Put			29.37640	15.655	14.41	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			124.42090	125.111	12.36	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			141.02090	121.411	12.36	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Call			67.79940	63.833	13.33	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Put			264.39940	240.133	13.33	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			534.11340	552.097	14.10	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			10.71340	8.397	14.10	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			322.12030	335.319	13.33	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			38.72030	31.619	13.33	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			230.81420	240.310	12.94	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			67.41420	56.610	12.94	0.00	0	2,000
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			119.66450	118.081	13.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			220.66450	197.981	13.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			116.43520	114.741	13.06	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			227.43520	204.641	13.06	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			113.28830	111.494	13.12	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	12/01/2015	Foreign Exchange Option	11.70	Put			234.28830	211.393	13.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.18340	0.826	22.33	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,658.08340	2,635.226	22.33	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			503.12180	519.347	12.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			40.02180	33.747	12.12	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			463.41050	478.406	12.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			50.31050	42.806	12.22	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			292.66010	300.596	12.72	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			129.56010	114.996	12.72	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,313.10000	3,335.612	26.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.012	26.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			823.30020	844.955	13.35	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			10.20020	9.355	13.35	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			206.12000	207.630	13.20	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			229.12000	208.130	13.20	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			214.20230	216.975	13.16	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			217.20230	197.475	13.16	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			589.95010	604.084	12.40	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			71.85010	62.984	12.40	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			312.51930	318.418	13.49	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			244.41930	227.318	13.49	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			5.34380	7.689	23.36	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,837.24380	2,816.589	23.36	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			889.93620	910.245	12.52	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			21.83620	19.145	12.52	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			593.18520	607.297	12.43	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			73.08520	64.197	12.43	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,370.16700	3,393.164	22.72	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.06700	0.064	22.72	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			545.35900	558.198	12.62	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			93.25900	82.998	12.62	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			285.13260	288.478	14.18	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			366.83260	346.878	14.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,612.27760	1,635.438	14.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			5.97760	5.738	14.89	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,394.85180	1,417.905	13.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			8.55180	8.205	13.81	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,217.95010	1,240.870	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,293.85370	7,270.460	28.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,706.43030	3,729.806	23.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.13030	0.106	23.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,707.40370	2,730.738	20.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			1.10370	1.038	20.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,420.12890	1,396.478	19.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,208.74190	2,232.042	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.44190	2.342	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			31.73030	30.616	23.69	0.00	0	46,165

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	14.20	Put			2,525.43030	2,500.916	23.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.15370	0.160	28.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,020.58210	996.605	17.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			95.46390	94.711	18.48	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,209.16390	1,185.011	18.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			80.15880	79.973	19.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,373.85880	1,350.273	19.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			76.42890	76.178	19.39	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			521.37190	499.514	15.05	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			130.68370	130.264	17.12	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			924.38370	900.564	17.12	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			120.45060	119.910	17.46	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			994.15060	970.210	17.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			116.88210	116.305	17.59	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			415.80980	395.079	14.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			253.26740	255.443	14.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			456.96740	435.743	14.68	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			230.36720	231.975	15.01	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			514.06720	492.274	15.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			227.67190	229.214	15.05	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			270.60380	254.113	13.65	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			318.37210	323.319	13.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			332.07210	313.619	13.95	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			288.98610	292.114	14.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			382.68610	362.414	14.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			272.10980	274.779	14.44	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			235.19740	219.629	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			396.39510	404.089	13.49	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			240.09510	224.389	13.49	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			371.68470	378.723	13.63	94,680.70	250	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			265.38470	249.023	13.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			366.90380	373.813	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			180.73880	166.901	13.15	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			444.30130	453.266	13.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			198.00130	183.566	13.26	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			422.45760	430.847	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			216.15760	201.147	13.36	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			401.49740	409.329	13.47	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			117.46510	106.330	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			540.67570	552.122	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			134.37570	122.422	12.83	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			478.74530	488.613	13.10	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			172.44530	158.913	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			467.03880	476.601	13.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			58.45080	52.848	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			746.43970	764.119	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			60.13970	54.419	12.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			594.29160	607.053	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			107.99160	97.353	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			573.76510	586.030	12.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			42.20310	37.798	12.43	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			771.48350	789.509	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			55.18350	49.809	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			763.09890	781.011	12.43	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			56.79890	51.311	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			754.75080	772.548	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			26.05870	23.016	12.43	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			946.06550	966.092	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			29.76550	26.392	12.43	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			937.05610	956.996	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			30.75610	27.296	12.43	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			848.50310	867.499	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			11.65010	11.170	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,208.15770	1,231.068	12.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			11.85770	11.368	12.87	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,028.26380	1,049.005	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			21.96380	19.305	12.43	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			982.35870	1,002.716	12.43	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			35.61290	34.000	26.69	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,157.21290	3,131.900	26.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			676.15590	689.905	12.53	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			97.75590	87.805	12.53	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			399.82270	407.244	13.73	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			72.68740	66.321	12.55	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			281.42270	265.144	13.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			316.81060	320.558	14.32	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			398.41060	378.458	14.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			966.09440	985.743	12.57	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			37.69440	33.643	12.57	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			761.08740	778.421	12.55	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			208.98670	210.233	15.93	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			710.38670	688.033	15.93	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			653.06750	666.999	12.65	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			114.46750	104.799	12.65	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			333.28630	336.837	14.89	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			540.08630	520.037	14.89	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			60.90760	61.107	27.39	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,417.70760	3,394.307	27.39	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,047.02850	1,065.010	12.62	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			53.82850	48.210	12.62	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			760.91460	774.582	12.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			117.71460	107.782	12.55	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			337.92460	341.373	15.48	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			696.02460	675.873	15.48	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	27/05/2015	Foreign Exchange Option	15.48	Call			82.58150	83.544	27.89	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,710.68150	3,688.044	27.89	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,001.04050	1,016.009	12.58	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			66.43570	59.429	12.60	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			89.14050	80.509	12.58	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			835.64070	847.921	12.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			133.74070	122.421	12.54	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			434.18690	438.938	14.42	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			482.28690	463.438	14.42	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,118.33570	1,134.929	12.60	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			442.79270	447.256	14.57	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			524.59270	505.356	14.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			992.66790	1,006.039	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			108.36790	98.139	12.58	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			930.00360	942.351	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			125.70360	114.451	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			768.08060	777.519	12.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			62.86310	55.809	12.59	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,199.90780	1,216.238	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			65.60780	58.338	12.59	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,157.18350	1,172.957	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			72.88350	65.057	12.59	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,524.86560	1,503.980	18.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			163.87580	166.352	19.38	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,739.57580	1,718.452	19.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			289.41640	292.655	16.56	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			965.11640	944.756	16.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,217.16310	1,233.709	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,021.50220	1,001.054	16.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			216.76140	219.657	17.99	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,332.46140	1,311.757	17.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			514.96930	520.402	14.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			420.66930	402.502	14.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			189.16560	191.880	18.67	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			426.49670	408.275	14.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			506.66010	511.985	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			432.36010	414.085	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			679.90420	687.801	13.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			245.60420	229.901	13.02	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			275.80220	278.954	16.79	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			268.39210	252.238	13.16	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			601.41820	608.056	13.46	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			317.11820	300.156	13.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			914.63800	926.727	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			130.33800	118.827	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			510.79670	516.175	14.06	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			183.78060	169.618	12.57	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			708.19270	716.571	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			223.89270	208.672	12.87	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,008.62730	1,022.251	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			104.32730	94.351	12.58	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			652.69210	660.138	13.16	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			910.73630	922.912	12.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			147.93630	136.512	12.59	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			338.17610	341.636	16.15	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			885.37610	865.236	16.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			85.21620	91.019	27.53	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,052.41620	4,034.619	27.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,190.21380	1,205.081	12.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			77.41380	68.681	12.52	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			102.80100	105.818	27.05	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,271.70100	4,250.718	27.05	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,264.42520	1,281.188	12.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			83.32520	76.088	12.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			990.95800	1,003.045	12.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			159.85800	147.945	12.58	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			348.50600	351.796	16.76	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,077.40600	1,056.696	16.76	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			350.54170	353.607	17.34	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,279.34170	1,258.207	17.34	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			106.94650	110.458	26.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,565.74650	4,545.058	26.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,330.78790	1,348.683	12.36	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			89.58790	83.283	12.36	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,057.78150	1,070.834	12.53	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			166.58150	155.434	12.53	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			578.73880	582.077	14.91	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			668.53880	647.577	14.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			485.89480	488.673	15.88	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			907.39480	885.873	15.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			365.48860	368.181	17.47	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,346.98860	1,325.381	17.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			214.64690	217.817	20.69	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,436.14690	2,415.017	20.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			862.91160	869.038	12.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			294.41160	276.238	12.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			847.11520	852.993	12.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			308.61520	290.193	12.96	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			201.10770	201.847	21.56	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,702.60770	2,679.047	21.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			999.89650	1,011.914	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			211.39650	199.114	12.61	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			873.62730	880.678	12.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			285.12730	267.878	12.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			240.73100	243.848	19.93	0.00	0	95,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,162.23100	2,141.048	19.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,546.58750	1,567.104	12.56	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			68.08750	64.304	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,224.65540	1,239.861	12.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			126.15540	117.060	12.29	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			643.72900	647.031	14.41	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			565.22900	544.231	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,209.29260	1,224.296	12.31	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			130.79260	121.496	12.31	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,582.53260	1,603.260	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			64.03260	60.460	12.60	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			868.25060	874.463	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			289.75060	271.663	12.83	0.00	0	10,000
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,403.05830	1,422.195	12.32	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			95.25830	89.895	12.32	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,129.76470	1,142.580	12.41	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			171.96470	160.280	12.41	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			960.36310	970.878	12.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			252.56310	238.578	12.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			354.04150	356.444	17.96	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,516.24150	1,494.144	17.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			259.95210	262.419	19.80	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,152.15210	2,130.119	19.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			120.69620	123.206	26.52	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,812.89620	4,790.906	26.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,198.91260	1,209.516	12.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			177.31260	162.915	12.30	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			357.70770	358.912	18.48	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,746.10770	1,722.312	18.48	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			135.55220	137.826	26.20	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,943.95220	4,921.226	26.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,474.00430	1,490.231	12.22	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			102.40430	93.631	12.22	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			136.75390	135.182	26.14	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,355.65390	5,328.482	26.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,541.89500	1,553.145	12.13	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			110.79500	96.445	12.13	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,260.69380	1,270.327	12.16	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			179.59380	163.627	12.16	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			360.87350	360.345	18.97	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,979.77350	1,953.645	18.97	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			697.48400	700.364	15.06	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			778.68400	755.864	15.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,132.77480	3,155.927	15.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.67480	14.927	15.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,083.41460	3,106.309	15.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.31460	15.309	15.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,034.07800	3,056.701	14.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,342.34750	1,316.593	17.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			487.96680	487.788	17.28	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,422.86680	1,396.789	17.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			262.62890	244.313	12.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			0.00000	1,007.213	12.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			0.00000	326.213	12.88	189,203.77	580	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			0.00000	322.486	20.05	187,042.05	580	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			0.00000	2,401.486	20.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			507.44750	507.593	17.03	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			136.97200	120.667	12.01	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,410.59050	1,420.050	11.98	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			145.49050	129.050	11.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			446.03780	445.184	17.89	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,620.93780	1,594.184	17.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,127.72890	1,135.313	12.53	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			18.97800	15.701	14.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,261.57710	1,269.913	12.20	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			196.47710	178.913	12.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			528.23010	528.734	16.78	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,263.13010	1,237.734	16.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,452.07200	1,461.667	12.01	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,319.53200	1,326.681	12.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			183.13200	164.281	12.06	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			361.64090	359.466	19.47	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,225.24090	2,197.066	19.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			133.62210	130.735	25.93	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,717.22210	5,688.335	25.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,601.67770	1,610.680	12.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			115.27770	98.280	12.04	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,326.65730	1,333.896	12.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			180.25730	161.496	12.05	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			827.55860	830.759	15.44	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			899.05860	874.759	15.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,002.38900	1,005.421	14.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			587.48900	563.021	14.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			998.37800	1,001.364	14.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			593.47800	568.964	14.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,006.42530	1,009.504	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			581.52530	557.104	14.02	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			781.55610	783.705	16.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,421.85610	1,394.905	16.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			779.15160	781.279	16.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,429.45160	1,402.479	16.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			776.72310	778.823	16.95	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,437.02310	1,410.023	16.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			786.15200	788.261	16.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,427.95200	1,400.861	16.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			783.70970	785.834	16.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,435.50970	1,408.434	16.94	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			788.57010	790.701	16.90	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,420.37010	1,393.300	16.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			945.92760	949.195	16.67	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,397.92760	1,370.395	16.67	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			951.31910	954.635	16.63	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,383.31910	1,355.835	16.63	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			948.61700	951.909	16.65	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,390.61700	1,363.109	16.65	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			955.63030	958.996	16.64	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,389.13030	1,361.596	16.64	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			952.92720	956.269	16.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,396.42720	1,368.869	16.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			958.34610	961.730	16.62	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,381.84610	1,354.330	16.62	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,312.12910	1,315.980	14.97	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			902.92910	874.280	14.97	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,308.62870	1,312.444	14.99	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			909.42870	880.744	14.99	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,305.15320	1,308.926	15.01	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			915.95320	887.226	15.01	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,114.08650	1,118.425	16.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,354.28650	1,326.025	16.40	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,111.13390	1,115.446	16.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,361.33390	1,333.046	16.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,117.04460	1,121.411	16.39	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,347.24460	1,319.011	16.39	0.00	0	0
Total \$ / R Option											470,926.53	1,410	1,471,250
Total \$ / R											225,251,778.53	20,690	2,838,326
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.72970		11.70630			680,322.60	58	1,509
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.90790		11.88430			107,171.10	9	82
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.10280		12.07850			0.00	0	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.29100		12.26510			0.00	0	0
Total \$ / R MAXI Future											787,493.70	67	1,606
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			67,379.98410	68,995.991	12.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			7,749.98410	7,025.991	12.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			55,374.18180	56,551.437	12.78	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			12,744.18180	11,581.437	12.78	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			68,933.98600	70,616.698	12.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			7,303.98600	6,646.698	12.43	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			68,134.98030	69,804.406	12.43	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			7,504.98030	6,834.406	12.43	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			76,808.05740	77,751.845	12.57	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			18,378.05740	16,961.845	12.57	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			76,187.49660	77,120.067	12.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			18,757.49660	17,330.067	12.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			77,509.06680	78,466.144	12.57	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			18,079.06680	16,676.144	12.57	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			39,526.67130	37,562.489	13.49	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			77,304.38000	77,782.829	13.43	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			38,454.38000	36,502.829	13.43	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			76,838.81670	77,310.894	13.46	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			38,988.81670	37,030.894	13.46	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			76,376.67130	76,842.489	13.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			46,346.13300	44,072.332	13.48	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			88,422.46680	88,733.993	13.51	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			46,912.46680	44,633.993	13.51	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			87,991.80310	88,299.225	13.54	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			47,481.80310	45,199.225	13.54	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			88,856.13300	89,172.332	13.48	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										787,493.70	67	2,026
£ / R	On 23/01/2015	Foreign Exchange Future			18.19390		18.15320			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.34880		18.30660			4,990,873.60	272	33,441
£ / R	On 12/06/2015	Foreign Exchange Future			18.61440		18.57170			0.00	0	5,582
£ / R	On 14/09/2015	Foreign Exchange Future			18.90930		18.86430			0.00	0	1,620
£ / R	On 11/12/2015	Foreign Exchange Future			19.19970		19.15050			0.00	0	0
Total £ / R Future										4,990,873.60	272	40,643
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call			254.07530	261.150	12.18	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call			56.11570	54.139	13.97	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put			992.91570	950.239	13.97	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call			55.20370	53.118	14.00	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put			1,002.00370	959.218	14.00	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call			54.30860	52.219	14.02	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call			3.37970	3.089	19.46	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put			2,890.17970	2,849.189	19.46	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call			1.60570	1.461	21.21	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put			3,548.40570	3,507.561	21.21	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call			1.57270	1.431	21.26	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put			604.04610	563.993	13.03	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put			320.87530	287.250	12.18	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call			159.42480	161.531	12.76	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put			506.22480	467.631	12.76	0.00	0	4,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			127.24610	127.893	13.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,568.37270	3,527.531	21.26	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,011.10860	968.319	14.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			206.42260	211.483	15.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,189.82260	1,152.683	15.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,629.75510	1,667.883	13.32	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			43.15510	39.083	13.32	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			150.80500	154.311	15.89	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,484.20500	1,445.511	15.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,374.34610	1,409.980	12.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			67.74610	61.180	12.92	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			265.77480	271.758	14.73	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			959.17480	922.958	14.73	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			213.99670	219.273	15.24	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,157.39670	1,120.474	15.24	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			204.57260	209.581	15.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,197.97260	1,160.781	15.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			202.73940	207.694	15.34	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,206.13940	1,168.894	15.34	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			635.08290	648.771	14.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			913.38290	884.371	14.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			631.72570	645.355	14.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			920.02570	890.955	14.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			638.46470	652.212	14.69	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			906.76470	877.811	14.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			947.70280	921.216	13.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,884.76550	7,929.715	19.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.46550	0.415	19.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			859.14190	877.751	13.79	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			934.84190	908.451	13.79	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			855.56350	874.125	13.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			941.26350	914.825	13.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			852.00280	870.516	13.82	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,407.55510	1,420.737	13.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			757.05510	721.037	13.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,402.91980	1,416.058	13.92	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			762.41980	726.358	13.92	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,412.20820	1,425.435	13.89	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			751.70820	715.735	13.89	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											4,990,873.60	272	131,247
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09845		0.09836			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10004		0.09995			0.00	0	15,106
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10184		0.10175			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											0.00	0	18,932
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			865.26720	872.718	13.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			29.66720	28.018	13.94	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			227.80390	228.482	15.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			392.20390	383.782	15.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			56.76850	56.287	19.18	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,221.16850	1,211.587	19.18	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			416.30000	422.054	15.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			421.50000	417.654	15.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			170.10550	173.925	18.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,175.30550	1,169.525	18.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,061.46230	1,068.536	14.00	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			66.66230	64.136	14.00	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,297.31500	1,303.321	15.41	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			122.81500	119.221	15.41	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			659.24040	665.541	16.47	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			484.74040	481.441	16.47	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			346.51560	350.830	18.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,172.01560	1,166.730	18.85	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	18,932
€ / R	On	23/02/2015	Foreign Exchange Future			14.38170		14.33010			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.43120		14.37900			3,824,268.00	265	75,558
€ / R	On	01/06/2015	Foreign Exchange Future			14.63390		14.58100			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.66310		14.61020			0.00	0	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.92380		14.86890			29,847.60	2	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			15.18410		15.12590			0.00	0	0
Total € / R Future											3,854,115.60	267	93,359
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			498.19430	527.072	12.06	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			158.09430	135.372	12.06	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			492.01430	520.602	12.08	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			161.91430	138.902	12.08	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			485.89190	514.188	12.10	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			165.79190	142.488	12.10	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			287.01550	303.530	13.00	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			366.91550	331.830	13.00	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,074.58120	1,030.028	16.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			123.12650	103.092	11.86	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			570.95250	598.570	12.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			815.50950	773.488	15.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			558.88340	586.077	12.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,025.24050	1,069.474	11.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			46.24050	38.274	11.87	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			702.12650	734.292	11.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,048.72460	1,004.360	15.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			204.77720	215.354	14.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			191.95250	167.370	12.30	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			206.90190	217.563	14.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			767.90190	726.363	14.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			194.50950	204.688	15.03	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,117.98410	1,073.133	16.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			184.82290	194.629	15.19	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			199.88340	174.877	12.34	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			433.71990	456.493	12.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			304.71990	275.293	12.84	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			147.72460	155.560	15.94	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,241.42000	1,195.828	16.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			143.58120	151.228	16.04	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			775.77720	734.154	14.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			202.67450	213.172	14.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			783.67450	741.972	14.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			136.98410	144.333	16.20	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			142.22970	149.817	16.07	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,083.22970	1,038.617	16.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			855.82290	813.429	15.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			152.01740	160.049	15.84	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,023.01740	978.849	15.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			120.42000	127.028	16.66	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			661.60260	683.891	13.07	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			390.60260	359.991	13.07	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			614.49010	635.897	13.30	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			443.49010	411.997	13.30	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			671.42720	693.910	13.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			380.42720	350.010	13.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			666.49600	688.883	13.04	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			385.49600	354.983	13.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,310.74230	1,349.341	12.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			100.54230	86.241	12.18	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			346.97740	363.108	15.68	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,086.77740	1,050.008	15.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			338.48780	354.534	15.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,118.28780	1,081.434	15.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			336.40490	352.436	15.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,126.20490	1,089.336	15.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			334.34190	350.324	15.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,134.14190	1,097.224	15.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			991.85330	952.204	15.07	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			607.94150	623.105	15.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			999.04150	959.305	15.10	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	14/09/2015	Foreign Exchange Option	15.24	Call			613.58290	628.923	15.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			984.68290	945.123	15.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			610.75330	626.004	15.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			785.63510	744.311	14.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			917.88380	934.726	14.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			791.98380	750.626	14.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			798.35270	756.963	14.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			532.93720	546.274	17.29	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,907.03720	1,862.174	17.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,493.78300	1,525.530	12.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			267.88300	241.430	12.31	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			921.53510	938.411	14.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			914.25270	931.063	14.13	0.00	0	0
Total € / R Option											0.00	0	219,565
Total € / R											3,854,115.60	267	312,924
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.52190		9.52090			0.00	0	22,001
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.60900		9.60840			0.00	0	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.71010		9.70890			0.00	0	600
Total AU\$ / R Future											0.00	0	30,221
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			557.96690	559.325	13.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			737.07210	737.955	14.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			287.33540	290.853	12.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			166.43540	168.953	12.19	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			158.56360	161.730	12.84	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			337.66360	339.830	12.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			88.86690	91.225	13.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			87.10270	89.433	13.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			566.20270	567.533	13.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			85.34500	87.652	13.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			574.44500	575.752	13.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			57.97210	59.855	14.38	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			134.50420	142.591	13.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			786.10420	793.591	13.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			137.96370	146.124	13.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			769.56370	777.124	13.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			136.22070	144.346	13.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			777.82070	785.346	13.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			872.97850	875.304	14.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			229.83270	233.347	14.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			880.93270	883.247	14.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			233.94580	237.486	14.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			865.04580	867.386	14.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			231.87850	235.404	14.29	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option								0.00	0	603
Total AU\$ / R								0.00	0	30,824
CAD/ R On 16/03/2015 Foreign Exchange Future			10.09280		10.06040			0.00	0	75
CAD/ R On 12/06/2015 Foreign Exchange Future			10.22590		10.19260			0.00	0	0
Total CAD/ R Future								0.00	0	75
CAD/ R On 16/03/2015 Foreign Exchange Option	10.09	Call			214.27700	223.225	11.29	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.09	Put			243.87700	220.425	11.29	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.10	Call			210.37080	218.564	11.30	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.10	Put			249.97080	225.764	11.30	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.11	Call			206.53060	214.512	11.34	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.11	Put			256.13060	231.712	11.34	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.01	Put			243.12810	224.627	11.49	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	9.99	Call			436.41040	451.421	11.45	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	9.99	Put			233.81040	215.521	11.45	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.00	Call			431.04490	445.948	11.47	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.00	Put			238.44490	220.048	11.47	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.01	Call			425.72810	440.527	11.49	0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	75
CF CANDCon 16/03/2015 Foreign Exchange Future			303.33660		297.49940			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 CANDCon 05/01/2015 Foreign Exchange Future			111.19880		107.10140			0.00	0	5,000
Total CF CANDO CAGB Future								0.00	0	5,000
Total CF CANDO CAGB								0.00	0	5,000
CHF / R On 16/03/2015 Foreign Exchange Future			11.99740		11.94510			0.00	0	2,308
CHF / R On 12/06/2015 Foreign Exchange Future			12.20310		12.14940			0.00	0	6,452
Total CHF / R Future								0.00	0	8,760
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			90.12650	94.447	17.07	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			1,135.02650	1,087.047	17.07	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			89.04580	93.297	17.09	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			1,143.94580	1,095.897	17.09	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			87.97960	92.163	17.12	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			1,152.87960	1,104.763	17.12	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			629.48780	655.451	13.58	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			320.08780	292.352	13.58	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			624.37690	650.150	13.61	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			324.97690	297.050	13.61	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			619.30760	644.888	13.63	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			329.90760	301.788	13.63	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,760
CNH / R	On	16/03/2015	Foreign Exchange Future			1.86480		1.86090			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.87930		1.87550			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			891.06490	921.264	12.71	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			182.06490	173.264	12.71	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			820.64940	849.111	12.71	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			211.64940	201.111	12.71	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			753.42820	780.033	12.70	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			244.42820	232.033	12.70	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			617.10210	599.109	13.39	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			872.99140	894.174	13.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			517.99140	501.174	13.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			819.00160	841.934	13.31	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			564.00160	548.933	13.31	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			772.10210	792.109	13.39	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			0.12730		0.12700			0.00	0	8
Total KES / R Future											0.00	0	8
Total KES / R											0.00	0	8
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06140		0.06020			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05330		0.05240			0.00	0	56,554
Total NGN / R Future											0.00	0	56,886
Total NGN / R											0.00	0	56,886
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.23030		1.22830			0.00	0	60
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.23140		1.22940			0.00	0	200
Total QUANTO € / \$ Future											0.00	0	260

Contract Details		Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$									0.00	0	260
RAIN	On 16/03/2015			21,575.85000		21,519.77000			0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
TRY / R	On 16/03/2015			4.97420		4.95720			0.00	0	0
TRY / R	On 12/06/2015			4.95640		4.93550			0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R	On 16/03/2015	4.99	Call			85.73820	91.156	10.19	0.00	0	0
TRY / R	On 16/03/2015	4.99	Put			118.53820	106.956	10.19	0.00	0	0
TRY / R	On 16/03/2015	5.00	Call			81.89720	87.064	10.24	0.00	0	0
TRY / R	On 16/03/2015	5.00	Put			124.69720	112.864	10.24	0.00	0	0
TRY / R	On 16/03/2015	5.01	Call			78.20470	83.128	10.29	0.00	0	0
TRY / R	On 16/03/2015	5.01	Put			131.00470	118.928	10.29	0.00	0	0
TRY / R	On 12/06/2015	4.99	Call			114.79500	119.935	9.91	0.00	0	0
TRY / R	On 12/06/2015	4.99	Put			169.29500	153.535	9.91	0.00	0	0
TRY / R	On 12/06/2015	5.00	Call			111.16760	116.109	9.95	0.00	0	0
TRY / R	On 12/06/2015	5.00	Put			175.66760	159.709	9.95	0.00	0	0
TRY / R	On 12/06/2015	5.01	Call			107.64370	112.395	9.99	0.00	0	0
TRY / R	On 12/06/2015	5.01	Put			182.14370	165.995	9.99	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			1.80060		1.80100			0.00	0	12
ZMW / R	On 12/06/2015			1.76290		1.75940			0.00	0	0
Total ZMW / R Future									0.00	0	12
Total ZMW / R									0.00	0	12
Total Futures									234 413 334.90	19,886	1,632,838
Total Options									470 926.53	1,410	1,782,442
Grand Total:									234,884,261.43	21,296	3,415,280