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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/12/2014 Foreign Exchange Future			11.64490		11.55910			58,224,500.00	5,000	0
\$ / R On 05/01/2015 Foreign Exchange Future			11.65610		11.56980			0.00	0	0
\$ / R On 12/01/2015 Foreign Exchange Future			11.67000		11.58740			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.70310		11.62650			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.70710		11.63050			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.75860		11.68210			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.76060		11.68410			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.76260		11.68610			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.78880		11.71230			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.79690		11.72030			79,723,450.20	6,758	1,187,008
\$ / R On 27/03/2015 Foreign Exchange Future			11.81910		11.74250			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.82930		11.75270			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.88470		11.80740			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.94420		11.86630			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.97080		11.89260			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.97700		11.89870			0.00	0	90,891
\$ / R On 26/06/2015 Foreign Exchange Future			12.00570		11.92720			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.07410		11.99500			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.13420		12.05470			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.16320		12.08340			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.17150		12.09170			0.00	0	26,864

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.20060		12.12070			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.26370		12.18440			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.32270		12.24390			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.35010		12.27160			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.35640		12.27800			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.37750		12.29920			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.55050		12.47190			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.55690		12.47830			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.74310		12.66390			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.75170		12.67240			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.95280		12.87290			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.96140		12.88140			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.14540		13.06490			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.15610		13.07550			0.00	0	0
Total \$ / R Future											137,947,950.20	11,758	1,361,082
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Call			8.67850	0.000	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Put			99.57850	5.100	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Call			5.69300	0.000	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Put			126.59300	35.100	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,259.10000	3,344.900	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			359.31280	444.900	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			0.21280	0.000	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Call			161.90370	244.900	11.80	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Put			2.80370	0.000	11.80	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			219.29920	284.336	13.02	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			49.49920	28.236	13.02	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			105.09220	146.643	11.91	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			115.29220	70.543	11.91	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Call			48.87100	64.274	12.30	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Put			239.07100	168.174	12.30	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			537.08960	619.820	15.24	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			7.28960	3.720	15.24	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			316.82710	390.757	13.76	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			27.02710	14.657	13.76	0.00	0	2,000
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			97.77390	120.619	12.38	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			210.37390	150.619	12.38	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			104.16320	128.818	12.27	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			196.76320	138.818	12.27	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			100.92070	124.660	12.32	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			203.52070	144.660	12.32	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.84600	0.559	22.09	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,644.34600	2,567.459	22.09	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			504.62230	569.512	11.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			28.12230	16.412	11.36	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			463.31090	525.484	11.50	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			36.81090	22.384	11.50	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			285.86770	331.214	12.17	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			109.36770	78.114	12.17	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,326.50480	3,403.103	26.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00480	0.003	26.27	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			833.05020	908.009	13.31	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			6.55020	4.909	13.31	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			205.95590	238.279	12.76	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			195.45590	151.179	12.76	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			196.99260	227.945	12.81	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			206.49260	160.845	12.81	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			590.74980	650.645	11.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			58.64980	42.045	11.92	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			307.00460	342.411	13.09	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			224.90460	183.811	13.09	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			4.70150	5.253	22.30	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,822.60150	2,746.653	22.30	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			899.48100	971.555	12.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			17.38100	12.955	12.51	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			593.96040	653.763	11.96	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			59.86040	43.163	11.96	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,384.12620	3,460.615	21.70	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.02620	0.015	21.70	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			544.73210	600.996	12.18	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			78.63210	58.396	12.18	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			277.69210	305.145	13.75	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			345.39210	296.345	13.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,624.58410	1,700.645	14.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			4.28410	3.745	14.79	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,406.23620	1,482.058	13.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			5.93620	5.158	13.61	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,228.21050	1,303.731	12.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,279.78760	7,203.164	27.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,720.37300	3,796.943	22.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.07300	0.043	22.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,721.12210	2,797.537	19.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.82210	0.637	19.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,400.29010	1,327.325	18.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,222.23710	2,298.608	18.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			1.93710	1.708	18.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			27.87270	26.814	23.05	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,507.57270	2,429.914	23.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.08760	0.064	27.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			999.45960	929.457	17.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			89.03470	93.364	18.01	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,188.73470	1,116.464	18.01	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	13.00	Call			74.19560	78.231	18.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,353.89560	1,281.331	18.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			70.59010	74.225	18.94	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			499.18210	442.091	14.61	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			123.21210	131.341	16.67	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			902.91210	834.441	16.67	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			113.22990	120.219	17.00	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			972.92990	903.319	17.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			109.75960	116.357	17.13	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			394.00220	342.051	14.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			245.25570	267.733	14.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			434.95570	380.833	14.24	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			222.18940	242.012	14.57	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			491.88940	435.112	14.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			219.48210	238.991	14.61	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			250.63800	211.587	13.28	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			311.28620	343.681	13.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			310.98620	266.781	13.58	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			281.40880	307.988	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			361.10880	311.088	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			264.30220	288.951	14.00	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			216.13340	180.064	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			391.19370	431.293	13.12	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			220.89370	184.393	13.12	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			365.84100	403.811	13.26	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			245.54100	206.911	13.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			360.93800	398.487	13.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			163.50040	132.722	12.77	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			440.41650	484.456	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			180.11650	147.556	12.88	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			417.96380	460.237	12.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			197.66380	163.336	12.99	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			396.43340	436.964	13.10	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			103.32840	80.145	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			539.57570	590.774	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			119.27570	93.874	12.45	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			475.84340	522.560	12.72	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			155.54340	125.660	12.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			463.80040	509.622	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			48.49490	37.791	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			750.35370	815.947	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			50.05370	39.047	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			594.75010	649.482	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			94.45010	72.582	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			573.62840	627.045	12.32	1,254,090.60	2,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			33.70890	25.978	12.15	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			775.78860	842.273	12.16	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	10.99	Put			45.48860	35.373	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			767.27250	833.466	12.16	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			46.97250	36.566	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			758.79490	824.691	12.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			19.55570	14.882	12.13	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			953.04110	1,024.259	12.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			22.74110	17.358	12.13	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			943.90040	1,014.928	12.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			23.60040	18.028	12.13	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			854.00890	922.878	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			7.91050	6.831	12.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,218.34230	1,293.842	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			8.04230	6.942	12.59	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,036.39540	1,109.107	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			16.09540	12.207	12.12	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			989.85570	1,061.782	12.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			30.55970	30.148	26.08	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,138.05970	3,061.048	26.08	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			676.91940	736.948	12.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			84.41940	67.848	12.32	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			395.17110	432.860	13.39	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			63.05480	49.702	12.30	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			262.67110	223.760	13.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			309.58650	337.470	13.92	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			377.08650	328.370	13.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			973.50290	1,042.362	12.28	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			31.00290	23.262	12.28	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			765.55480	828.802	12.30	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			201.76480	217.623	15.56	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			689.06480	628.323	15.56	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			654.25330	710.271	12.32	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			101.55330	80.971	12.32	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			327.28840	351.967	14.55	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			519.88840	467.267	14.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			58.40640	55.371	26.72	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,401.00640	3,320.671	26.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,054.22540	1,122.769	12.54	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			46.82540	38.069	12.54	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			763.19530	824.623	12.51	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			105.79530	89.923	12.51	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			333.00830	354.913	15.17	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			676.70830	620.713	15.17	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			81.81430	82.636	27.69	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,695.51430	3,618.436	27.69	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,006.42310	1,072.421	12.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			59.23640	49.647	12.61	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			80.12310	68.221	12.59	0.00	0	3,655

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	11.15	Call			837.98210	899.955	12.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			121.68210	105.755	12.57	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			429.33320	460.263	14.13	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			463.03320	416.063	14.13	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,125.53640	1,193.847	12.61	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			437.94350	467.464	14.27	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			505.34350	456.664	14.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			997.10680	1,062.173	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			98.40680	85.173	12.63	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			933.28370	996.510	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			114.58370	99.510	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			768.00330	825.469	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			56.38640	49.028	12.75	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,207.60060	1,277.498	12.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			58.90060	50.498	12.70	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,164.27670	1,233.314	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			65.57670	56.314	12.68	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,508.25380	1,439.042	18.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			162.08780	169.376	19.13	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,723.38780	1,652.376	19.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			285.64060	302.227	16.27	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			946.94060	885.227	16.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,225.08640	1,296.028	12.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,003.48540	940.674	16.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			214.07880	224.862	17.71	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,315.37880	1,247.862	17.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			510.86090	546.863	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			402.16090	359.863	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			186.95380	196.042	18.41	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			407.93940	365.308	13.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			502.45530	537.792	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			413.75530	370.792	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			678.23670	726.324	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			229.53670	199.324	12.83	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			272.18540	287.674	16.50	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			251.86510	219.815	12.97	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			598.47560	641.092	13.25	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			299.77560	264.092	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			917.62350	980.368	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			118.92350	103.368	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			506.63940	542.308	13.81	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			169.30330	148.469	12.56	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			707.02050	756.954	12.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			208.32050	179.954	12.69	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,013.34890	1,078.854	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			94.64890	81.854	12.64	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			650.56510	696.815	12.97	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	11.15	Call			913.12140	975.571	12.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			135.92140	119.871	12.62	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			334.49370	353.483	15.87	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			867.29370	807.783	15.87	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			86.22580	94.269	27.61	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,039.02580	3,968.569	27.61	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,197.75490	1,266.135	12.65	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			70.55490	60.435	12.65	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			104.47950	108.904	27.06	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,259.47950	4,184.804	27.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,272.07180	1,343.650	12.59	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			77.07180	69.550	12.59	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			993.89460	1,055.998	12.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			148.89460	131.898	12.61	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			345.74240	364.016	16.55	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,060.74240	999.916	16.55	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			348.49650	365.640	17.17	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,263.79650	1,201.440	17.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			108.90270	116.300	26.85	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,554.20270	4,482.100	26.85	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,338.61440	1,411.336	12.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			83.91440	77.136	12.58	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,061.22900	1,123.682	12.55	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			156.52900	139.482	12.55	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			574.83600	606.960	14.76	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			651.43600	603.760	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			482.48570	507.992	15.73	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			890.78570	836.492	15.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			363.32760	380.708	17.32	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,331.62760	1,269.208	17.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			214.81640	222.664	20.54	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,423.11640	2,351.164	20.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			859.95530	912.981	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			278.25530	251.481	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			843.99430	893.855	12.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			292.29430	262.355	12.86	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			199.07660	201.545	21.25	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,687.37660	2,610.045	21.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,002.19160	1,061.872	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			200.49160	180.372	12.62	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			871.53550	925.889	12.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			269.83550	244.389	12.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			240.50110	250.048	19.78	0.00	0	100,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,148.80110	2,078.548	19.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,556.06720	1,630.740	12.74	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			64.36720	59.240	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,229.42740	1,296.379	12.33	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	10.98	Put			117.72740	104.879	12.33	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			639.37470	675.299	14.26	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			547.67470	503.799	14.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,213.90150	1,280.430	12.35	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			122.20150	108.930	12.35	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,592.17840	1,667.235	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			60.47840	55.735	12.79	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			865.35180	919.418	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			273.65180	247.918	12.83	0.00	0	15,000
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,410.82110	1,483.266	12.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			90.12110	82.666	12.47	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,133.44030	1,195.761	12.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			162.74030	145.160	12.45	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			960.52520	1,018.460	12.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			239.82520	217.860	12.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			352.62690	368.311	17.83	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,501.92690	1,437.711	17.83	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			259.80540	269.870	19.68	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,139.10540	2,069.270	19.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			122.99840	126.797	26.53	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,802.29840	4,726.197	26.53	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,204.33470	1,266.781	12.48	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			169.93470	153.081	12.48	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			357.91250	372.449	18.43	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,733.51250	1,668.749	18.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			141.03900	149.824	26.58	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,936.63900	4,866.124	26.58	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,485.89260	1,556.715	12.64	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			101.49260	93.015	12.64	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			141.66940	145.509	26.45	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,347.76940	5,272.808	26.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,554.89650	1,624.262	12.76	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			110.99650	101.562	12.76	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,269.36250	1,333.216	12.53	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			175.46250	160.516	12.53	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			362.31570	374.445	18.96	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,968.41570	1,901.745	18.96	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			695.30340	725.587	14.95	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			763.70340	715.487	14.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,147.63360	3,225.296	16.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			19.63360	18.896	16.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,098.44400	3,176.093	15.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			20.44400	19.693	15.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,049.28680	3,126.923	15.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,329.22580	1,269.814	16.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			488.06010	505.818	17.24	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,410.06010	1,349.418	17.24	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	11.40	Put			255.61160	235.068	12.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,001.37960	1,055.232	13.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			333.37960	308.832	13.01	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			327.53770	336.410	20.10	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,419.53770	2,350.010	20.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			507.22580	526.214	16.98	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			137.03980	127.442	12.66	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,422.93940	1,491.230	12.59	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			144.93940	134.830	12.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			446.88630	461.976	17.86	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,608.88630	1,545.575	17.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,133.61160	1,191.469	12.78	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			21.28680	20.523	15.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,271.02610	1,332.539	12.57	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			193.02610	176.139	12.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			527.70210	547.996	16.72	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,249.70210	1,191.596	16.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,465.03980	1,533.842	12.66	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,330.20760	1,392.419	12.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			181.00760	164.919	12.52	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			364.55360	374.977	19.52	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,215.35360	2,147.477	19.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			139.56820	142.814	26.33	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,710.36820	5,635.314	26.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,616.84650	1,687.143	12.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			117.64650	109.643	12.87	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,337.49070	1,399.906	12.51	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			178.29070	162.406	12.51	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			825.13570	855.275	15.33	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			883.23570	834.775	15.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,000.43360	1,039.206	13.99	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			572.13360	532.306	13.99	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			996.39750	1,034.928	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			578.09750	538.028	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,004.49560	1,043.515	13.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			566.19560	526.615	13.96	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			776.22290	799.643	16.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,422.32290	1,366.543	16.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			780.99830	804.628	16.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,407.09830	1,351.528	16.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			778.62250	802.129	16.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,414.72250	1,359.029	16.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			785.55260	809.290	16.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,413.15260	1,357.590	16.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			783.13940	806.790	16.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,420.73940	1,365.090	16.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			787.93560	811.802	16.83	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	13.29	Put			1,405.53560	1,350.102	16.83	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			948.02330	975.216	16.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,375.12330	1,322.415	16.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			945.35980	972.425	16.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,382.45980	1,329.625	16.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			950.70650	978.026	16.56	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,367.80650	1,315.226	16.56	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			954.99770	982.403	16.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,373.59770	1,321.003	16.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			952.32070	979.598	16.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,380.92070	1,328.198	16.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			957.68760	985.221	16.56	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,366.28760	1,313.821	16.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,304.51300	1,341.390	14.97	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			899.61300	855.991	14.97	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,311.49210	1,348.762	14.92	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			886.59210	843.362	14.92	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,307.98990	1,345.063	14.94	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			893.08990	849.663	14.94	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,114.03540	1,144.359	16.35	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,338.53540	1,288.259	16.35	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,111.10370	1,141.304	16.37	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,345.60370	1,295.204	16.37	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,116.97280	1,147.427	16.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,331.47280	1,281.327	16.33	0.00	0	0
Total \$ / R Option											1,254,090.60	2,000	1,471,250
Total \$ / R											139,202,040.80	13,758	2,832,332
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.79690		11.72030			707,814.00	60	1,469
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.97700		11.89870			0.00	0	89
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.17150		12.09170			0.00	0	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.35640		12.27800			0.00	0	0
Total \$ / R MAXI Future											707,814.00	60	1,573
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			11,272.31710	8,821.185	12.40	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			6,206.97930	4,879.786	12.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			68,425.69650	74,723.395	12.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			6,395.69650	5,033.395	12.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			67,649.99110	73,880.739	12.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			6,619.99110	5,190.739	12.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			55,302.31710	60,511.185	12.40	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			69,236.97930	75,569.786	12.17	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			76,800.32820	82,546.920	12.56	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16,930.32820	14,846.921	12.56	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			76,168.25380	81,805.311	12.56	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	12/06/2015	Foreign Exchange Option	11.31	Put				17,298.25380	15,105.311	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				77,517.06120	83,291.797	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				16,647.06120	14,591.797	12.56	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				76,457.84650	80,886.866	13.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				37,287.84650	33,736.866	13.34	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				75,992.43910	80,391.670	13.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				37,822.43910	34,241.670	13.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				76,926.78620	81,385.305	13.31	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				36,756.78620	33,235.305	13.31	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				45,015.66550	41,166.163	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				88,376.54280	92,342.409	13.46	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				45,576.54280	41,702.409	13.46	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				87,940.47520	91,881.363	13.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				46,140.47520	42,241.363	13.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				88,815.66550	92,806.163	13.43	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											707,814.00	60	1,993
£ / R	On 23/01/2015	Foreign Exchange Future			18.11530			18.13190			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.26790			18.28690			127,875.30	7	33,388
£ / R	On 12/06/2015	Foreign Exchange Future			18.53300			18.55170			0.00	0	5,582
£ / R	On 14/09/2015	Foreign Exchange Future			18.82490			18.84260			0.00	0	1,620
£ / R	On 11/12/2015	Foreign Exchange Future			19.10950			19.12940			0.00	0	0
Total £ / R Future											127,875.30	7	40,590
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				225.31310	207.520	12.14	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				43.26680	35.912	14.02	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,001.36680	1,010.612	14.02	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				42.51540	35.268	14.06	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,010.61540	1,019.968	14.06	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				41.77800	34.636	14.09	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				2.37350	1.910	20.08	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				2,910.47350	2,926.610	20.08	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				1.14280	0.933	22.04	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				3,569.24280	3,585.633	22.04	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				1.12000	0.917	22.10	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				603.95340	607.250	12.98	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				313.41310	312.220	12.14	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				135.46140	120.590	12.71	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				503.56140	505.290	12.71	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				105.85340	92.550	12.98	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				3,589.22000	3,605.617	22.10	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,019.87800	1,029.336	14.09	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				195.54180	180.727	15.30	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,198.64180	1,202.827	15.30	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	Call			1,607.73960	1,587.976	13.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			40.83960	40.076	13.23	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			142.15020	129.146	15.86	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,495.25020	1,501.246	15.86	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,350.92810	1,330.155	12.75	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			64.02810	62.255	12.75	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			252.35830	236.901	14.77	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			965.45830	969.001	14.77	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			202.84010	187.818	15.23	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,165.94010	1,169.918	15.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			193.76000	178.996	15.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,206.86000	1,211.096	15.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			191.99480	177.282	15.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,215.09480	1,219.382	15.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			615.89730	603.650	14.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			914.19730	920.650	14.73	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			612.62020	600.409	14.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			920.92020	927.409	14.75	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			619.19380	606.914	14.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			907.49380	913.914	14.71	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,025.74820	1,032.350	15.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,863.32800	7,845.691	20.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.72800	0.791	20.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			915.48350	904.314	14.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,012.88350	1,019.414	14.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			911.90760	900.777	14.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,019.30760	1,025.877	14.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			908.34820	897.250	15.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,393.47920	1,373.750	14.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			764.07920	764.250	14.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,388.91940	1,369.217	14.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			769.51940	769.717	14.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,398.05690	1,378.300	14.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			758.65690	758.801	14.10	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											127,875.30	7	131,194
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09775		0.09784			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09934		0.09943			0.00	0	15,106
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10112		0.10121			0.00	0	0
Total ¥ / R Future											0.00	0	18,932
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			815.23950	805.465	13.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			31.13950	30.665	13.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			202.38120	193.964	15.58	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
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			418.28120	419.164	15.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			47.77970	43.619	19.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,263.67970	1,268.819	19.14	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,014.09780	1,006.246	14.07	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			70.99780	72.246	14.07	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			389.22900	383.736	15.29	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			446.12900	449.736	15.29	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			159.62770	154.904	18.37	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,216.52770	1,220.904	18.37	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,253.12920	1,246.320	15.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			132.52920	134.220	15.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			631.76350	627.038	16.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			511.16350	514.938	16.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			333.87690	329.250	19.08	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,213.27690	1,217.150	19.08	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			14.32040		14.32490			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.36930		14.37390			287,386.00	20	75,578
€ / R	On	01/06/2015	Foreign Exchange Future			14.57170		14.57610			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.60120		14.60530			0.00	0	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.86010		14.86290			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			15.11560		15.12060			0.00	0	0
Total € / R Future											287,386.00	20	93,379
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			486.66910	478.823	12.18	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			151.76910	148.423	12.18	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			480.35970	472.451	12.20	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			155.45970	152.050	12.20	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			474.10610	466.133	12.21	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			159.20610	155.734	12.21	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			273.62440	264.554	13.01	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			358.72440	354.154	13.01	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,072.46070	1,071.982	16.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			118.64940	115.648	12.09	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			559.87650	551.392	12.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			811.30690	809.340	15.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			547.66770	539.101	12.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,018.99640	1,013.529	12.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			45.09640	44.229	12.12	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			692.54940	684.948	12.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,046.41320	1,045.801	16.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			195.14620	188.332	14.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			185.97650	182.092	12.41	0.00	0	12,800

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	14.94	Call			197.20750	190.343	14.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			763.30750	761.043	14.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			185.20690	178.640	15.07	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,116.17540	1,115.916	16.30	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			175.84610	169.523	15.24	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			193.76770	189.801	12.44	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			421.08700	411.759	12.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			297.18700	292.459	12.82	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			140.31320	135.101	16.03	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,240.43250	1,240.750	16.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			136.36070	131.282	16.13	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			771.24620	769.032	14.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			193.11180	186.348	14.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			779.21180	777.048	14.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			130.07540	125.216	16.30	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			135.07360	130.039	16.16	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,081.17360	1,080.739	16.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			851.94610	850.223	15.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			144.41170	139.061	15.92	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,020.51170	1,019.761	15.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			114.33250	110.050	16.78	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			647.07190	640.890	13.09	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			380.97190	379.190	13.09	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			599.57910	593.512	13.29	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			433.47910	431.812	13.29	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			656.98270	650.777	13.05	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			370.88270	369.077	13.05	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			652.00990	645.816	13.07	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			375.90990	374.116	13.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			337.12730	335.421	15.70	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,081.82730	1,084.221	15.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			326.87800	325.367	15.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,121.57800	1,124.167	15.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			324.87860	323.402	15.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,129.57860	1,132.202	15.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,300.70020	1,296.247	12.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			95.40020	95.047	12.33	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			328.89720	327.345	15.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,113.59720	1,116.145	15.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			984.88410	984.140	15.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			594.99120	591.461	15.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			992.09120	991.361	15.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			600.59510	597.031	15.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			977.69510	976.931	15.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			597.78410	594.240	15.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			780.39320	786.562	14.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,898.50620	1,908.322	17.41	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	13.90	Call			1,471.01820	1,470.805	12.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			250.41820	255.205	12.35	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			904.58000	905.727	14.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			773.98000	780.127	14.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			900.99320	902.162	14.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			897.42710	898.617	14.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			786.82710	793.017	14.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			519.10620	523.922	17.41	0.00	0	6,076
Total € / R Option											0.00	0	219,565
Total € / R											287,386.00	20	312,944
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.50560		9.48360			9,505.60	1	22,001
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.59360		9.57080			0.00	0	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.69350		9.67000			0.00	0	600
Total AU\$ / R Future											9,505.60	1	30,221
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			78.32240	79.731	13.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			594.72240	574.131	13.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			144.14510	148.491	12.75	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			360.54510	342.891	12.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			79.93370	81.410	13.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			586.33370	565.810	13.66	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			76.69730	78.047	13.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			603.09730	582.447	13.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			51.51490	52.005	14.26	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			767.91490	746.405	14.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			264.53180	273.959	12.07	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			180.93180	168.359	12.07	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			802.93420	781.761	13.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			132.08750	133.656	13.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			811.28750	790.056	13.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			130.46380	131.975	13.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			819.66380	798.375	13.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			133.73420	135.361	13.78	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			225.38500	228.118	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			895.38500	874.618	14.24	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			223.44190	226.114	14.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			903.44190	882.614	14.26	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			221.51630	224.131	14.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			911.51630	890.631	14.29	0.00	0	0
Total AU\$ / R Option											0.00	0	603
Total AU\$ / R											9,505.60	1	30,824
CAD/R	On	16/03/2015	Foreign Exchange Future			10.10140		10.06050			0.00	0	75

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.23520		10.19350			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			205.10960	219.475	11.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			234.60960	208.075	11.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			201.20650	214.729	11.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			240.70650	213.329	11.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			197.37400	210.572	11.18	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			246.87400	219.172	11.18	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			234.89370	215.240	11.40	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			429.10260	451.644	11.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			225.60260	206.444	11.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			423.72040	446.014	11.39	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			230.22040	210.814	11.39	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			418.39370	440.440	11.40	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	16/03/2015	Foreign Exchange Future			323.54650		286.72060			0.00	0	10,000
Total CF CANDO CAFZ Future											0.00	0	10,000
Total CF CANDO CAFZ											0.00	0	10,000
CF CANDCO	On	05/01/2015	Foreign Exchange Future			125.15320		90.19000			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			11.95790		11.95330			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			12.16660		12.15870			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			82.84630	79.775	16.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,119.54630	1,111.875	16.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			81.81130	78.748	16.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,128.51130	1,120.848	16.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			80.78930	77.735	16.98	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,137.48930	1,129.835	16.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			625.35290	622.489	13.43	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			306.65290	295.889	13.43	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			620.17110	617.233	13.45	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			311.47110	300.633	13.45	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			615.03180	612.020	13.48	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			316.33180	305.420	13.48	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
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			1.87480		1.86540			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.88960		1.88000			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			917.43770	987.397	12.60	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			163.43770	139.397	12.60	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			844.64970	911.289	12.58	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			190.64970	163.289	12.58	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			774.98360	838.109	12.57	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			220.98360	190.109	12.57	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			589.15920	542.683	13.30	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			891.56200	947.688	13.18	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			491.56200	451.688	13.18	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			839.13590	891.969	13.24	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			539.13590	495.969	13.24	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			789.15920	838.683	13.30	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			0.12820		0.12760			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			0.06170		0.06150			0.00	0	332
NGN / R On 11/12/2015 Foreign Exchange Future			0.05400		0.05350			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			1.21810		1.22640			0.00	0	60
QUANTO € On 12/06/2015 Foreign Exchange Future			1.21910		1.22750			0.00	0	200
Total QUANTO € / \$ Future								0.00	0	260
Total QUANTO € / \$								0.00	0	260
RAIN On 16/03/2015 Foreign Exchange Future			21,566.80000		21,522.14000			0.00	0	0
Total RAIN Future								0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total RAIN								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.98950		4.97410			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.96950		4.95470			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			88.78860	94.304	9.96	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			104.68860	94.804	9.96	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			84.68410	89.194	9.93	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			110.58410	99.694	9.93	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			80.73880	85.040	9.98	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			116.63880	105.540	9.98	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			116.82970	122.515	9.75	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			152.12970	143.015	9.75	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			113.04440	118.491	9.79	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			158.34440	148.991	9.79	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			109.37170	114.584	9.83	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			164.67170	155.084	9.83	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			1.78790		1.78050			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.75650		1.73530			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								139 080 531.10	11,846	1,626,778
Total Options								1 254 090.60	2,000	1,782,442
Grand Total:								140,334,621.70	13,846	3,409,220