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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/01/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/01/2015 Foreign Exchange Future			11.70960		11.70000			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.74010		11.73060			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.74400		11.73450			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.79470		11.78550			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.79670		11.78750			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.79860		11.78950			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.82420		11.81540			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.83230		11.82350			366,150,523.50	30,945	1,197,019
\$ / R On 27/03/2015 Foreign Exchange Future			11.85430		11.84590			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.86440		11.85600			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.91970		11.91170			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.97950		11.97180			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			12.00630		11.99870			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.01250		12.00490			54,320,525.00	4,522	88,350
\$ / R On 26/06/2015 Foreign Exchange Future			12.04130		12.03390			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.10980		12.10310			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.17010		12.16450			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.19930		12.19410			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.20760		12.20250			0.00	0	26,884
\$ / R On 28/09/2015 Foreign Exchange Future			12.23680		12.23210			0.00	0	250
\$ / R On 28/10/2015 Foreign Exchange Future			12.29980		12.29600			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Future			12.35880		12.35580			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.38620		12.38360			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.39250		12.39000			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.41360		12.41140			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.58540		12.58450			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.59180		12.59090			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.77660		12.77690			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.78510		12.78540			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.98480		12.98640			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.99330		12.99490			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.17600		13.17880			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.18670		13.18950			0.00	0	0
<b>Total \$ / R Future</b>											<b>420,471,048.50</b>	<b>35,467</b>	<b>1,368,572</b>
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Call			74.72620	70.159	14.82	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Put			124.72620	110.559	14.82	0.00	0	4,000
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			106.22610	102.247	14.48	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			86.22610	72.647	14.48	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			100.56410	96.261	14.39	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			90.56410	76.661	14.39	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			95.06760	90.453	14.29	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			95.06760	80.853	14.29	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.42210	0.475	27.43	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,539.82210	2,530.375	27.43	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			588.57410	597.386	12.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			7.97410	7.286	12.70	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			542.29170	550.682	12.80	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			11.69170	10.582	12.80	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			334.15040	338.315	13.29	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			53.55040	48.215	13.29	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,430.61070	3,440.112	36.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.01070	0.012	36.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			933.90660	943.001	16.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			3.30660	2.901	16.19	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			221.24260	220.216	13.63	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			126.74260	116.216	13.63	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			232.27950	231.671	13.57	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			117.77950	107.671	13.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			667.45220	672.759	12.40	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			31.95220	28.059	12.40	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			339.47950	338.963	13.23	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			153.97950	144.263	13.23	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			3.29420	2.855	23.05	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,717.79420	2,708.155	23.05	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			996.03650	1,003.943	13.62	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			10.53650	9.243	13.62	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,487.51300	3,496.712	24.36	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01300	0.012	24.36	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			670.40740	675.667	12.42	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			32.90740	28.967	12.42	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			612.36400	616.661	12.32	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			42.86400	38.061	12.32	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			296.00230	294.224	13.67	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			260.60230	250.024	13.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,726.62420	1,734.965	15.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			3.12420	2.665	15.76	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,508.00210	1,516.129	14.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			4.50210	3.829	14.56	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,329.67920	1,337.547	13.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,176.50480	7,167.700	20.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,823.51140	3,832.307	22.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.01140	0.007	22.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,823.85150	2,832.574	20.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.35150	0.274	20.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,288.21170	1,277.443	19.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,324.75710	2,333.386	19.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			1.25710	1.086	19.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			19.29650	17.949	23.13	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,395.79650	2,385.649	23.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00480	0.000	20.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			888.24170	876.578	17.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			79.66540	77.032	18.03	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,076.16540	1,064.732	18.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			65.43820	63.029	18.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,241.93820	1,230.729	18.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			61.71170	59.743	19.05	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			402.70160	391.073	14.51	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			116.37540	113.422	16.63	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			792.87540	781.122	16.63	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			105.49660	102.605	16.98	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			861.99660	850.305	16.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			101.74170	98.878	17.11	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			305.05050	293.845	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			256.25450	253.640	14.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			342.75450	331.340	14.13	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			229.35030	226.542	14.46	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			395.85030	384.242	14.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			226.20160	223.373	14.51	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			181.65870	172.712	13.25	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			336.67580	336.245	13.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			233.17580	223.945	13.54	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			298.61850	298.101	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			275.11850	265.801	13.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			278.55050	276.145	13.87	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			152.68060	144.024	13.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			430.13720	430.235	13.10	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			156.63720	147.935	13.10	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			400.83670	400.725	13.23	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			177.33670	168.425	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			395.15870	395.012	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			109.94260	101.993	12.76	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			486.72080	487.306	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			123.22080	115.005	12.86	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			460.96400	461.314	12.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			137.46400	129.014	12.97	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			436.18060	436.324	13.07	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			63.95760	57.445	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			599.27900	601.087	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			75.77900	68.787	12.45	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			527.16370	528.157	12.71	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			103.66370	95.857	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			513.44260	514.293	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			30.27900	26.737	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			834.74010	839.961	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			31.24010	27.661	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			661.01370	664.805	12.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			57.51370	52.505	12.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			637.45760	639.745	12.32	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			21.26790	18.175	12.58	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			861.93230	867.267	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			28.43230	24.967	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			852.84320	858.140	12.51	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			29.34320	25.840	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			843.77900	849.037	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			12.77430	10.345	12.69	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,048.18070	1,054.374	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			14.68070	12.074	12.66	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,038.69470	1,044.844	12.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			15.19470	12.543	12.65	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			944.76790	950.475	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			6.17920	5.247	13.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,319.79210	1,327.643	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			6.29210	5.343	13.52	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,134.20030	1,140.791	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			10.70030	8.491	12.73	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,086.27430	1,092.645	12.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			21.87840	19.051	25.73	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,025.97840	3,014.751	25.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			750.85510	754.568	12.42	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			54.95510	50.268	12.42	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			431.11580	430.399	13.34	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			38.96920	35.411	12.41	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			195.21580	186.099	13.34	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			330.31850	328.384	13.84	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			294.41850	284.084	13.84	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,062.61740	1,069.303	12.38	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			16.71740	15.003	12.38	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			844.86920	849.711	12.41	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			723.20850	725.987	12.40	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			67.20850	61.587	12.40	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			204.62730	201.551	15.45	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			588.62730	577.151	15.45	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			342.91950	340.733	14.36	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			431.21950	421.033	14.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			47.84940	45.387	26.89	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,286.14940	3,275.687	26.89	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,143.19550	1,148.249	12.64	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			31.49550	28.549	12.64	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			838.41320	841.226	12.52	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			76.71320	71.526	12.52	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			344.97390	342.475	14.96	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			583.17390	572.975	14.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			74.43170	71.431	27.80	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,582.63170	3,571.931	27.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,091.22200	1,095.374	12.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			43.09220	40.249	12.74	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			59.42200	55.874	12.68	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			914.64760	917.613	12.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			92.84760	88.113	12.60	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			454.65240	453.122	13.93	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			382.85240	373.622	13.93	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,214.89220	1,219.749	12.74	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			461.58670	459.961	14.06	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			422.88670	413.661	14.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,080.16390	1,084.072	12.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			75.26390	71.572	12.71	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,013.30210	1,016.801	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			88.40210	84.301	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			838.68160	840.984	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			44.27590	41.762	13.00	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,300.49970	1,305.520	12.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			45.59970	43.020	12.93	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,253.98950	1,258.838	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			49.08950	46.338	12.78	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,399.08260	1,388.097	18.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			157.76750	154.465	18.97	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,612.86750	1,601.965	18.97	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	12/06/2015	Foreign Exchange Option	12.56	Call			290.36070	287.313	16.05	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			845.46070	834.813	16.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,319.17590	1,324.262	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			900.73800	890.012	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			212.34570	208.983	17.51	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,207.44570	1,196.483	17.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			544.70410	543.979	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			329.80410	321.479	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			183.98260	180.597	18.23	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			335.03210	326.654	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			535.20390	534.370	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			340.30390	331.870	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			732.36510	733.761	12.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			177.46510	171.261	12.70	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			275.63800	272.512	16.28	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			196.66110	190.117	12.83	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			643.33130	643.729	13.10	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			238.43130	231.229	13.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			996.85130	1,000.245	12.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			91.95130	87.745	12.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			539.93210	539.154	13.63	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			133.78160	128.484	12.60	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			764.30140	766.047	12.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			159.40140	153.547	12.57	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,097.13380	1,101.143	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			72.23380	68.643	12.72	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			701.56110	702.617	12.83	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			991.42300	994.641	12.67	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			107.52300	103.341	12.67	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			342.25750	339.288	15.62	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			768.35750	757.988	15.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			87.32530	84.184	27.72	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,933.42530	3,922.884	27.72	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,288.91530	1,293.699	12.87	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			55.01530	52.399	12.87	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			107.47410	104.618	27.48	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,154.37410	4,144.818	27.48	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,368.79290	1,372.251	12.84	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			65.69290	62.451	12.84	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,073.60220	1,075.424	12.64	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			120.50220	115.624	12.64	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			351.53870	348.624	16.27	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			958.43870	948.824	16.27	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			353.06340	350.688	16.91	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,158.56340	1,150.588	16.91	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			111.94810	110.088	27.07	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,447.44810	4,439.988	27.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,438.07820	1,439.709	12.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			73.57820	69.609	12.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,144.15960	1,143.840	12.57	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			129.65960	123.740	12.57	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			597.18360	594.595	14.39	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			563.08360	555.295	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			495.90150	493.041	15.39	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			793.40150	785.441	15.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			368.01450	366.414	17.08	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,225.51450	1,218.814	17.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			213.01600	212.550	20.49	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,310.51600	2,304.950	20.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			923.22030	920.956	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			230.72030	223.356	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			903.03390	902.663	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			240.53390	235.063	12.72	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			192.59420	202.605	21.63	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,570.09420	2,575.005	21.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,079.37170	1,074.241	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			166.87170	156.641	12.44	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			936.82710	933.339	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			224.32710	215.739	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			239.64660	238.541	19.68	0.00	0	100,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,037.14660	2,030.941	19.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,661.76600	1,661.973	12.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			59.26600	54.373	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,322.85900	1,324.710	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			100.35900	97.110	12.56	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			668.65780	662.685	13.81	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			466.15780	455.085	13.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,305.61020	1,307.912	12.55	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			103.11020	100.312	12.55	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,698.46520	1,698.996	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			55.96520	51.396	13.05	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			930.01040	927.129	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			227.51040	219.529	12.63	0.00	0	15,000
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,515.19310	1,512.998	12.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			83.09310	76.198	12.68	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,218.13750	1,215.541	12.41	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			136.03750	128.741	12.41	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,033.12790	1,029.897	12.58	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			201.02790	193.097	12.58	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			356.02080	354.783	17.62	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,393.92080	1,387.983	17.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			259.85120	259.137	19.59	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,027.75120	2,022.337	19.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			129.19930	128.620	27.12	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,697.09930	4,691.820	27.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,289.40100	1,287.050	12.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			143.40100	137.250	12.45	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			361.14080	361.394	18.29	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,625.14080	1,621.594	18.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			146.98350	146.978	26.88	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,830.98350	4,827.178	26.88	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,586.33970	1,584.322	12.75	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			90.33970	84.522	12.75	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			141.66020	141.771	26.66	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,235.86020	5,232.971	26.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,652.65480	1,651.318	12.84	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			96.85480	92.518	12.84	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,353.14040	1,351.806	12.44	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			147.34040	143.006	12.44	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			363.41380	364.632	18.86	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,857.61380	1,855.832	18.86	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			717.56710	718.955	14.71	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			673.96710	672.755	14.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,258.02660	3,260.024	16.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.02660	17.524	16.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,208.83100	3,210.734	16.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.83100	18.234	16.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,159.67030	3,161.471	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,225.01260	1,224.797	16.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			494.47080	496.680	17.09	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,304.47080	1,304.180	17.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			215.03970	212.324	12.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,063.81850	1,064.448	12.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			283.81850	281.948	12.86	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			325.70350	327.090	20.03	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,305.70350	2,304.590	20.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			515.01260	517.297	16.82	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			119.44310	115.922	12.69	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,516.20640	1,515.216	12.62	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			126.20640	122.716	12.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			450.45090	452.480	17.73	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,500.45090	1,499.980	17.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,205.03970	1,204.824	12.65	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			19.67030	18.971	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,350.56550	1,349.815	12.45	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			160.56550	157.315	12.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			536.99060	539.355	16.55	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,146.99060	1,146.855	16.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,559.44310	1,558.422	12.69	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,410.97620	1,410.473	12.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			149.57620	146.873	12.40	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	21/12/2015	Foreign Exchange Option	14.15	Call			363.95230	365.738	19.43	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,102.55230	2,102.138	19.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			135.98620	136.084	26.37	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,594.58620	5,592.484	26.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,713.73170	1,712.874	12.90	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			102.33170	99.274	12.90	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,419.39660	1,418.877	12.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			147.99660	145.277	12.41	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			846.73320	851.057	15.15	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			792.23320	795.657	15.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,036.16680	1,039.654	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			495.26680	497.854	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,031.77310	1,035.283	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			500.87310	503.483	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,040.58330	1,044.052	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			489.68330	492.252	13.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			794.14210	799.382	16.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,307.24210	1,312.782	16.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			791.60960	796.853	16.74	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,314.70960	1,320.253	16.74	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			789.09050	794.337	16.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,322.19050	1,327.737	16.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			798.70240	804.023	16.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,313.30240	1,318.923	16.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			796.16970	801.499	16.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,320.76970	1,326.399	16.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			801.24250	806.565	16.71	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,305.84250	1,311.465	16.71	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			962.79860	968.856	16.50	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,286.39860	1,294.056	16.50	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			968.50540	974.534	16.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,272.10540	1,279.734	16.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			965.64510	971.688	16.48	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,279.24510	1,286.888	16.48	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			972.85750	978.870	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,277.95750	1,285.570	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			970.00400	976.024	16.49	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,285.10400	1,292.724	16.49	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			975.73150	981.723	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,270.83150	1,278.423	16.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,342.83710	1,347.721	14.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			804.03710	811.721	14.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,339.09850	1,344.001	14.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			810.29850	818.001	14.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,335.37910	1,340.299	14.83	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			816.57910	824.299	14.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,135.88530	1,142.113	16.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,246.38530	1,255.413	16.26	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,132.75720	1,139.011	16.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,253.25720	1,262.311	16.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,139.01990	1,145.228	16.24	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,239.51990	1,248.528	16.24	0.00	0	0
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,461,250</b>
<b>Total \$ / R</b>											<b>420,471,048.50</b>	<b>35,467</b>	<b>2,829,822</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.83230		11.82350			579,782.70	49	1,449
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.01250		12.00490			228,237.50	19	84
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.20760		12.20250			0.00	0	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.39250		12.39000			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>808,020.20</b>	<b>68</b>	<b>1,548</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			3,953.55310	3,538.812	12.24	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			61,544.06320	61,829.239	12.54	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			7,194.06320	6,599.239	12.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			77,047.23620	77,532.254	12.24	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3,697.23620	3,302.254	12.24	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			76,154.49450	76,629.806	12.22	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			3,804.49450	3,399.806	12.22	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			75,303.55310	75,768.812	12.24	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			13,378.15830	12,848.444	12.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			83,109.35780	83,334.155	12.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			13,619.35780	13,084.155	12.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			84,629.93880	84,865.712	12.61	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			13,139.93880	12,615.712	12.61	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			83,868.15830	84,098.444	12.60	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			81,460.98190	81,619.556	13.08	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			30,210.98190	29,859.556	13.08	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			80,936.72280	81,072.301	13.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			30,686.72280	30,312.301	13.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			80,416.19530	80,528.640	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			31,166.19530	30,768.640	13.13	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			92,211.90580	92,377.402	13.20	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			38,211.90580	38,127.402	13.20	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			91,733.01840	91,899.408	13.23	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			38,733.01840	38,649.408	13.23	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			92,694.53060	92,858.273	13.17	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			37,694.53060	37,608.273	13.17	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>808,020.20</b>	<b>68</b>	<b>1,968</b>
£ / R	On	23/01/2015	Foreign Exchange Future			17.78590		17.84830			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 Future			17.93250		17.99650			146,741,647.50	8,183	33,383
£ / R	On	12/06/2015	Foreign Exchange Future			18.19290		18.25950			0.00	0	5,582
£ / R	On	14/09/2015	Foreign Exchange Future			18.48000		18.55200			0.00	0	1,620
£ / R	On	11/12/2015	Foreign Exchange Future			18.75740		18.83690			0.00	0	0
<b>Total £ / R Future</b>											<b>146,741,647.50</b>	<b>8,183</b>	<b>40,585</b>
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			82.83520	59.324	13.44	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			8.23970	5.274	16.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,249.93970	1,309.374	16.27	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			8.08170	5.177	16.32	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,259.78170	1,319.277	16.32	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			7.92710	5.082	16.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			0.19690	0.056	22.29	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,191.89690	3,254.156	22.29	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			0.13410	0.070	26.45	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,851.83410	3,914.170	26.45	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			0.13590	0.073	26.65	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			806.32230	859.312	14.07	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			454.53520	493.424	13.44	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			36.86240	23.917	13.87	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			688.56240	738.017	13.87	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			24.62230	15.212	14.07	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,871.83590	3,934.173	26.65	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,269.62710	1,329.182	16.38	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			107.14660	88.705	15.49	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,400.64660	1,446.205	15.49	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,324.15520	1,259.279	12.71	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			47.65520	46.779	12.71	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			72.69380	58.152	15.98	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,716.19380	1,765.652	15.98	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,068.99520	1,004.041	11.94	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			72.49520	71.541	11.94	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			147.84820	125.614	15.08	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,151.34820	1,193.114	15.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			112.01740	93.082	15.43	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,365.51740	1,410.582	15.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			105.96250	87.643	15.50	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,409.46250	1,455.143	15.50	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			104.79340	86.594	15.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,418.29340	1,464.094	15.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			475.68340	441.847	14.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,066.18340	1,098.947	14.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			472.97840	439.285	14.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,073.47840	1,106.385	14.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			478.40600	444.422	14.92	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,058.90600	1,091.522	14.92	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	18.96	Put			1,164.34720	1,206.580	15.31	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,572.74070	7,500.759	20.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.74070	0.759	20.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			762.50120	732.542	15.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,150.50120	1,192.542	15.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			759.41650	729.553	15.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,157.41650	1,199.553	15.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			756.34720	726.580	15.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,201.54160	1,148.527	14.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			864.64160	891.127	14.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,197.43950	1,144.499	14.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			870.53950	897.099	14.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,205.66110	1,152.564	14.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			858.76110	885.164	14.16	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>90,604</b>
<b>Total £ / R</b>											<b>146,741,647.50</b>	<b>8,183</b>	<b>131,189</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09954		0.09898			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10115		0.10060			0.00	0	11,837
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10295		0.10241			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,663</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			912.83500	964.414	13.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			15.33500	10.714	13.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			220.55890	242.062	15.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			323.05890	288.362	15.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			42.79470	47.146	18.96	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,145.29470	1,093.446	18.96	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,110.62260	1,158.821	14.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			51.02260	43.621	14.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			423.28910	448.313	14.75	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			363.68910	333.113	14.75	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			161.46430	170.750	17.82	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,101.86430	1,055.550	17.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,345.81760	1,388.199	15.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			104.41760	93.299	15.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			667.50710	690.990	15.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			426.10710	396.090	15.82	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			340.13640	350.955	18.28	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,098.73640	1,056.055	18.28	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>15,663</b>
€ / R	On	23/02/2015	Foreign Exchange Future			14.04510		14.06870			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 Future			14.09240		14.11670			4,692,769.20	333	78,888
€ / R	On	01/06/2015	Foreign Exchange Future			14.29140		14.31760			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.32040		14.34680			0.00	0	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.57450		14.60480			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.82310		14.85890			0.00	0	0
<b>Total € / R Future</b>											<b>4,692,769.20</b>	<b>333</b>	<b>96,689</b>
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			305.08670	286.312	12.71	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			226.38670	231.212	12.71	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			300.11020	281.346	12.73	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			231.41020	236.246	12.73	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			295.19530	276.441	12.74	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			236.49530	241.341	12.74	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			155.46720	144.753	14.17	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			496.76720	509.653	14.17	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,271.21390	1,292.765	17.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			174.27350	178.308	12.50	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			379.76740	360.415	12.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			992.75660	1,011.745	16.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			369.80590	350.555	12.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			776.03430	754.295	11.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			59.33430	61.895	11.88	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			490.97350	470.708	12.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,243.73020	1,265.076	17.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			115.89000	110.065	15.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			263.06740	268.015	12.81	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			117.22830	111.298	15.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			940.52830	958.898	15.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			109.45660	104.145	16.12	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,317.23300	1,339.110	17.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			103.44360	98.615	16.31	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			273.10590	278.155	12.84	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			274.61240	258.505	13.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			407.91240	416.105	13.48	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			80.43020	77.476	17.16	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,447.37060	1,470.053	17.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			77.91390	75.165	17.27	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			949.19000	967.665	15.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			114.56790	108.848	15.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			957.86790	976.448	15.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			73.93300	71.510	17.46	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			77.09650	74.416	17.31	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,280.39650	1,302.016	17.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,036.74360	1,056.215	16.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			83.04790	79.879	17.05	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,216.34790	1,237.479	17.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			64.07060	62.453	17.98	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			497.92540	476.528	13.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			490.32540	495.128	13.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			460.64590	440.466	13.74	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			553.04590	559.066	13.74	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			506.00050	484.403	13.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			478.40050	483.003	13.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			501.83070	480.312	13.44	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			484.23070	488.912	13.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,072.03490	1,045.465	12.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			125.23490	125.065	12.15	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			256.78580	245.523	16.28	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,259.98580	1,275.123	16.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			250.33870	239.412	16.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,293.53870	1,309.011	16.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			248.76070	237.915	16.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,301.96070	1,317.515	16.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			247.19900	236.435	16.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,310.39900	1,326.035	16.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,136.58130	1,153.669	15.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			489.04840	475.906	15.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,144.24840	1,161.406	15.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			493.72530	480.444	15.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,128.92530	1,145.944	15.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			491.38130	478.169	15.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			903.21390	925.829	14.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			768.89840	755.764	14.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			909.99840	932.664	14.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			916.79600	939.519	14.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			443.77880	435.145	17.83	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,084.87880	2,112.045	17.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,270.30310	1,242.209	12.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			311.40310	319.109	12.40	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			772.11390	758.929	14.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			765.69600	752.619	14.71	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>219,565</b>
<b>Total € / R</b>											<b>4,692,769.20</b>	<b>333</b>	<b>316,254</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.56240		9.51800			5,144,571.20	538	22,578
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.64900		9.60560			0.00	0	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.74970		9.70810			0.00	0	600
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.84870		9.81030			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>5,144,571.20</b>	<b>538</b>	<b>30,798</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			79.43910	84.313	14.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			551.43910	511.913	14.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			49.68530	52.341	14.77	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			731.68530	689.941	14.77	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			278.85340	300.223	12.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			160.85340	137.823	12.71	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			149.01160	159.037	13.23	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			331.01160	296.637	13.23	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			77.70680	82.458	14.18	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			559.70680	520.058	14.18	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			75.99630	80.642	14.21	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			567.99630	528.242	14.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			764.73280	726.837	13.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			118.72600	124.120	13.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			773.12600	735.120	13.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			121.96600	127.579	13.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			756.36600	718.579	13.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			120.33280	125.837	13.32	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			207.01110	212.662	13.57	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			848.91110	812.962	13.57	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			205.10410	210.653	13.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			857.00410	820.953	13.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			208.93710	214.695	13.54	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			840.83710	804.995	13.54	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,574.79560	2,611.811	16.36	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			14.49560	13.111	16.36	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,525.30750	2,562.242	16.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			15.00750	13.542	16.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,475.83770	2,512.688	15.89	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			15.53770	13.988	15.89	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>603</b>
<b>Total AU\$ / R</b>											<b>5,144,571.20</b>	<b>538</b>	<b>31,401</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.03170		10.02540			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.16380		10.15810			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			181.21590	178.455	11.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			245.81590	236.755	11.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			177.49190	174.691	11.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			252.09190	242.991	11.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			173.83880	171.000	11.90	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			258.43880	249.300	11.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			238.31160	231.278	11.44	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			397.02550	395.841	11.42	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			228.92550	222.041	11.42	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			391.69160	390.432	11.43	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			233.59160	226.632	11.43	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			386.41160	385.078	11.44	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			309.85180		308.89960			0.00	0	10,000
<b>Total CF CANDCO CAFZ Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDCO CAFZ</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On	16/03/2015	Foreign Exchange Future			11.74160		11.75640			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			11.94630		11.96180			0.00	0	6,452
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,760</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			46.00980	42.609	17.76	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,279.60980	1,291.009	17.76	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			45.36360	42.010	17.79	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,288.96360	1,300.410	17.79	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			44.72840	41.419	17.82	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,298.32840	1,309.819	17.82	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			500.35620	484.415	13.80	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			378.55620	378.115	13.80	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			495.85690	479.945	13.82	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			384.05690	383.645	13.82	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			491.39600	475.511	13.84	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			389.59600	389.211	13.84	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>8,760</b>
CNH / R	On	16/03/2015	Foreign Exchange Future			1.89020		1.88410			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.90440		1.89860			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,046.08490	1,091.239	12.82	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			105.08490	89.240	12.82	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			966.39800	1,008.444	12.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			125.39800	106.444	12.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			889.55470	930.476	12.81	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			148.55470	128.476	12.81	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			983.11770	1,012.683	13.07	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			397.11770	368.683	13.07	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			924.19050	951.821	13.11	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			438.19050	407.821	13.11	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			867.75270	893.454	13.15	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			481.75270	449.454	13.15	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.12840		0.12840			0.00	0	8
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>8</b>
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05790		0.05780			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05410		0.05410			0.00	0	56,554
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>56,886</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>56,886</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.19100		1.19400			0.00	0	61
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.19210		1.19510			0.00	0	200
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>261</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>261</b>
RAIN	On	16/03/2015	Foreign Exchange Future			21,459.74000		21,448.52000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Future			5.01990		4.99880			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			5.00700		4.98210			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			105.39270	112.396	11.14	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			96.59270	82.496	11.14	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			100.14160	106.744	11.10	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			101.34160	86.844	11.10	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			95.69170	101.950	11.14	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			106.89170	92.050	11.14	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			127.11790	135.246	9.68	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			135.01790	118.246	9.68	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			122.82750	129.752	9.64	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			140.72750	122.752	9.64	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			118.65700	125.436	9.69	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			146.55700	128.436	9.69	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total TRY / R Option</b>								0.00	0	0
<b>Total TRY / R</b>								0.00	0	0
ZMW / R On 16/03/2015			1.75710		1.78090			0.00	0	12
ZMW / R On 12/06/2015			1.72050		1.74250			0.00	0	0
<b>Total ZMW / R Future</b>								0.00	0	12
<b>Total ZMW / R</b>								0.00	0	12
<b>Total Futures</b>								577 858 056.60	44,589	1,629,857
<b>Total Options</b>								0.00	0	1,772,442
<b>Grand Total:</b>								577,858,056.60	44,589	3,402,299