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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2015

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			11.71790		11.70960			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.74790		11.74010			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.75170		11.74400			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.80170		11.79470			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.80360		11.79670			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.80560		11.79860			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.83080		11.82420			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.83860		11.83230			76,157,713.80	6,433	1,197,293
\$ / R On 27/03/2015 Foreign Exchange Future			11.86010		11.85430			1,992,496.80	168	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.86990		11.86440			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.92420		11.91970			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.98320		11.97950			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			12.00960		12.00630			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.01570		12.01250			109,775,435.20	9,136	84,861
\$ / R On 26/06/2015 Foreign Exchange Future			12.04420		12.04130			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.11150		12.10980			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.17060		12.17010			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.19920		12.19930			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.20740		12.20760			122,074.00	10	26,894
\$ / R On 28/09/2015 Foreign Exchange Future			12.23590		12.23680			0.00	0	250
\$ / R On 28/10/2015 Foreign Exchange Future			12.29710		12.29980			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			12.35420		12.35880			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.38070		12.38620			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.38680		12.39250			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.40720		12.41360			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.57710		12.58540			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.58340		12.59180			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.76780		12.77660			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.77630		12.78510			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.97540		12.98480			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.98390		12.99330			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.16610		13.17600			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.17670		13.18670			0.00	0	0
Total \$ / R Future											188,047,719.80	15,747	1,365,535
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Call			70.15900	63.159	14.27	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Put			110.55900	95.259	14.27	0.00	0	4,000
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			102.24720	96.332	13.89	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			72.64720	58.432	13.89	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			96.26060	89.970	13.76	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			76.66060	62.070	13.76	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			90.45260	83.806	13.63	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			80.85260	65.906	13.63	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.47550	0.431	27.74	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,530.37550	2,522.531	27.74	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			597.38620	605.023	13.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			7.28620	7.124	13.07	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			550.68200	558.049	13.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			10.58200	10.149	13.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			338.31480	342.355	13.35	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			48.21480	44.455	13.35	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,440.11230	3,447.912	37.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.01230	0.012	37.58	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			943.00100	950.581	16.50	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			2.90100	2.681	16.50	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			220.21600	220.048	13.49	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			116.21600	108.348	13.49	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			231.67140	231.967	13.45	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			107.67140	100.267	13.45	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			672.75950	676.550	12.20	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			28.05950	24.850	12.20	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			338.96330	337.882	13.02	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			144.26330	136.182	13.02	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			2.85540	2.617	22.99	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,708.15540	2,700.917	22.99	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			1,003.94290	1,010.313	13.65	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			9.24290	8.613	13.65	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			3,496.71180	3,503.612	24.62	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01180	0.012	24.62	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			675.66680	679.348	12.22	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			28.96680	25.748	12.22	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			616.66060	619.570	12.10	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			38.06060	33.970	12.10	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			294.22400	292.568	13.51	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			250.02400	241.768	13.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,734.96510	1,741.131	15.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			2.66510	2.531	15.82	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,516.12860	1,522.278	14.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			3.82860	3.678	14.63	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,337.54690	1,343.686	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,167.70000	7,161.400	20.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,832.30700	3,838.605	22.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00700	0.005	22.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,832.57360	2,838.836	20.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.27360	0.236	20.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,277.44340	1,268.765	18.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,333.38560	2,339.599	19.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			1.08560	0.999	19.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			17.94890	16.839	22.98	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,385.64890	2,378.239	22.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	20.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			876.57840	867.045	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			77.03200	74.220	17.86	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,064.73200	1,055.620	17.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			63.02860	60.560	18.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,230.72860	1,221.960	18.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			59.74340	57.365	18.88	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			391.07350	380.936	14.29	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			113.42160	109.974	16.43	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			781.12160	771.374	16.43	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			102.60540	99.312	16.79	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			850.30540	840.712	16.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			98.87840	95.645	16.92	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			293.84490	284.021	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			253.64040	249.955	13.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			331.34040	321.355	13.90	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			226.54150	222.716	14.25	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			384.24150	374.116	14.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			223.37350	219.536	14.29	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			172.71230	164.583	13.04	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			336.24540	333.540	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			223.94540	214.940	13.32	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			298.10100	294.861	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			265.80100	256.261	13.52	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			276.14490	272.621	13.65	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			144.02420	136.531	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			430.23470	428.947	12.89	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			147.93470	140.347	12.89	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			400.72540	398.985	13.02	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			168.42540	160.385	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			395.01230	393.183	13.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			101.99280	95.693	12.56	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			487.30550	486.896	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			115.00550	108.296	12.66	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			461.31430	460.505	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			129.01430	121.905	12.76	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			436.32420	435.131	12.86	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			57.44490	52.929	12.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			601.08660	602.346	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			68.78660	63.746	12.26	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			528.15710	528.364	12.51	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			95.85710	89.765	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			514.29280	514.293	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			26.73700	24.862	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			839.96100	844.304	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			27.66100	25.703	12.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			664.80500	666.994	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			52.50500	48.394	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			639.74490	641.529	12.14	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			18.17500	17.068	12.56	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			867.26740	871.851	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			24.96740	23.251	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			858.13980	862.645	12.44	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			25.83980	24.045	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			849.03700	853.462	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			10.34520	9.914	12.74	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,054.37390	1,060.099	12.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			12.07390	11.498	12.69	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,044.84350	1,050.528	12.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			12.54350	11.928	12.68	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			950.47500	955.668	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			5.24690	5.086	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,327.64250	1,333.781	13.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			5.34250	5.181	13.61	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,140.79100	1,146.808	12.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			8.49100	8.208	12.80	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,092.64520	1,098.514	12.74	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			19.05120	17.024	25.36	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,014.75120	3,006.924	25.36	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			754.56780	757.118	12.30	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			50.26780	47.018	12.30	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			430.39940	427.950	13.12	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			35.41060	33.274	12.33	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			186.09940	177.850	13.12	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			328.38410	324.222	13.59	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			284.08410	274.122	13.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,069.30290	1,074.511	12.41	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			15.00290	14.410	12.41	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			849.71060	853.374	12.33	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			725.98690	727.663	12.26	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			61.58690	57.763	12.26	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			201.55060	195.913	15.19	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			577.15060	566.013	15.19	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			340.73300	336.010	14.17	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			421.03300	411.810	14.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			45.38710	43.233	26.71	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,275.68710	3,269.033	26.71	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,148.24870	1,151.107	12.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			28.54870	26.907	12.55	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			841.22650	842.222	12.40	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			71.52650	68.022	12.40	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			342.47470	338.823	14.83	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			572.97470	565.623	14.83	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			71.43100	70.257	27.77	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,571.93100	3,567.057	27.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,095.37410	1,096.409	12.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			40.24940	38.186	12.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			55.87410	53.209	12.57	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			917.61290	917.590	12.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			88.11290	84.390	12.47	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			453.12180	449.609	13.79	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			373.62180	366.409	13.79	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,219.74940	1,221.386	12.64	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			459.96120	456.592	13.94	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			413.66120	406.992	13.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,084.07240	1,084.031	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			71.57240	68.331	12.58	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,016.80130	1,016.377	12.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			84.30130	80.677	12.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			840.98440	839.448	12.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			41.76200	39.678	12.89	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,305.52000	1,306.556	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			43.02000	40.856	12.82	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,258.83820	1,259.664	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			46.33820	43.964	12.66	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,388.09690	1,383.381	18.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			154.46460	153.196	18.94	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,601.96460	1,597.496	18.94	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			287.31300	284.760	15.97	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			834.81300	829.060	15.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,324.26200	1,325.378	12.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			890.01170	884.381	16.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			208.98320	207.140	17.46	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,196.48320	1,191.439	17.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			543.97910	540.857	13.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			321.47910	315.157	13.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			180.59690	179.081	18.20	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			326.65410	320.317	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			534.37040	531.219	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			331.87040	325.519	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			733.76130	731.513	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			171.26130	165.813	12.56	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			272.51170	270.082	16.21	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			190.11740	184.494	12.70	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			643.72890	641.001	12.97	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			231.22890	225.301	12.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,000.24480	999.723	12.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			87.74480	84.023	12.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			539.15410	536.017	13.51	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			128.48440	123.748	12.47	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			766.04710	763.992	12.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			153.54710	148.292	12.43	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,101.14270	1,101.194	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			68.64270	65.494	12.59	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			702.61740	700.194	12.70	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			994.64070	993.281	12.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			103.34070	99.080	12.53	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			339.28810	337.124	15.56	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			757.98810	752.924	15.56	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			84.18420	84.480	27.80	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,922.88420	3,920.280	27.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,293.69940	1,293.953	12.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			52.39940	49.753	12.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			104.61790	105.154	27.57	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,144.81790	4,143.654	27.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,372.25080	1,372.043	12.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			62.45080	60.543	12.76	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,075.42370	1,074.033	12.55	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			115.62370	112.533	12.55	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			348.62440	347.445	16.26	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			948.82440	945.945	16.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			350.68760	349.596	16.91	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,150.58760	1,148.996	16.91	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			110.08830	109.941	27.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,439.98830	4,439.341	27.11	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
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,439.70890	1,439.577	12.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			69.60890	68.977	12.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,143.84030	1,143.163	12.56	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			123.74030	122.563	12.56	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			594.59470	593.311	14.39	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			555.29470	554.111	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			493.04070	492.260	15.40	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			785.44070	784.860	15.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			366.41410	364.879	17.08	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,218.81410	1,217.479	17.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			212.55030	210.750	20.47	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,304.95030	2,303.350	20.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			920.95630	920.086	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			223.35630	222.686	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			902.66300	899.814	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			235.06300	232.414	12.67	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			202.60490	190.498	21.22	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,575.00490	2,563.098	21.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,074.24100	1,076.999	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			156.64100	159.599	12.56	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			933.33930	933.754	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			215.73930	216.354	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			238.54130	237.191	19.67	0.00	0	100,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,030.94130	2,029.791	19.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,661.97290	1,661.186	12.97	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			54.37290	53.786	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,324.70960	1,321.774	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			97.10960	94.374	12.46	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			662.68530	664.786	13.89	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			455.08530	457.386	13.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,307.91170	1,304.516	12.44	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			100.31170	97.116	12.44	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,698.99570	1,697.974	13.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			51.39570	50.574	13.03	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			927.12900	926.905	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			219.52900	219.505	12.65	0.00	0	15,000
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,512.99840	1,512.847	12.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			76.19840	76.947	12.74	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,215.54140	1,215.575	12.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			128.74140	129.675	12.47	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,029.89680	1,029.825	12.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			193.09680	193.925	12.62	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			354.78270	353.159	17.62	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,387.98270	1,387.259	17.62	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			259.13720	257.484	19.58	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,022.33720	2,021.584	19.58	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			128.62040	127.289	27.10	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			4,691.82040	4,691.389	27.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,287.05010	1,285.989	12.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			137.25010	138.889	12.51	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			361.39400	359.469	18.29	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,622.59400	1,622.369	18.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			146.97830	145.358	26.86	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,827.17830	4,828.258	26.86	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,584.32200	1,582.888	12.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			84.52200	85.788	12.81	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			141.77130	140.444	26.66	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,232.97130	5,236.244	26.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,651.31780	1,648.107	12.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			92.51780	93.907	12.89	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,351.80570	1,349.095	12.49	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			143.00570	144.895	12.49	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			364.63240	362.687	18.87	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,855.83240	1,858.487	18.87	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			718.95530	716.616	14.75	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			672.75530	675.916	14.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,260.02390	3,254.545	16.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.52390	17.745	16.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,210.73370	3,205.268	16.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.23370	18.468	16.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,161.47130	3,156.020	16.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,224.79670	1,228.373	16.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			496.68020	494.587	17.11	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,304.18020	1,307.787	17.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			212.32440	214.711	12.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,064.44800	1,061.451	12.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			281.94800	284.652	12.91	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			327.08970	325.288	20.05	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,304.58970	2,308.488	20.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			517.29670	515.173	16.85	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			115.92190	117.577	12.74	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,515.21590	1,511.250	12.67	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			122.71590	124.450	12.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			452.47980	450.448	17.75	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,499.97980	1,503.648	17.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,204.82440	1,201.511	12.70	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			18.97130	19.220	16.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,349.81490	1,346.182	12.51	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			157.31490	159.382	12.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			539.35510	537.192	16.58	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,146.85510	1,150.392	16.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,558.42190	1,554.377	12.74	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,410.47320	1,406.115	12.44	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			146.87320	148.915	12.44	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			365.73820	363.859	19.46	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,102.13820	2,106.659	19.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			136.08400	134.975	26.39	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,592.48400	5,597.775	26.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,712.87350	1,707.938	12.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			99.27350	100.738	12.94	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,418.87660	1,414.502	12.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			145.27660	147.302	12.46	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			851.05720	844.089	15.13	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			795.65720	796.989	15.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,039.65380	1,031.676	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			497.85380	498.276	13.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,035.28320	1,027.291	13.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			503.48320	503.892	13.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,044.05210	1,036.089	13.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			492.25210	492.689	13.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			799.38210	789.300	16.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,312.78210	1,311.500	16.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			796.85300	786.789	16.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,320.25300	1,318.990	16.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			794.33730	784.293	16.68	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,327.73730	1,326.493	16.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			804.02250	793.795	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,318.92250	1,317.495	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			801.49930	791.284	16.67	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,326.39930	1,324.984	16.67	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			806.56520	796.313	16.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,311.46520	1,310.013	16.63	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			968.85570	954.671	16.37	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,294.05570	1,289.271	16.37	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			974.53360	960.313	16.33	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,279.73360	1,274.913	16.33	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			971.68780	957.485	16.35	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,286.88780	1,282.085	16.35	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			978.86980	964.575	16.34	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,285.56980	1,280.675	16.34	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			976.02410	961.747	16.36	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,292.72410	1,287.847	16.36	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			981.72250	967.410	16.32	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,278.42250	1,273.510	16.32	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,347.72130	1,330.741	14.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			811.72130	804.641	14.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,344.00080	1,327.008	14.66	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			818.00080	810.908	14.66	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,340.29940	1,323.293	14.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			824.29940	817.193	14.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,142.11300	1,124.616	16.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,255.41300	1,247.916	16.10	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,139.01130	1,121.538	16.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,262.31130	1,254.838	16.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,145.22840	1,127.715	16.08	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,248.52840	1,241.015	16.08	0.00	0	0
Total \$ / R Option											0.00	0	1,461,250
Total \$ / R											188,047,719.80	15,747	2,826,785
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.83860		11.83230			532,737.00	45	1,476
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.01570		12.01250			24,031.40	2	82
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.20740		12.20760			0.00	0	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.38680		12.39250			0.00	0	0
Total \$ / R MAXI Future											556,768.40	47	1,573
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			6,599.23930	6,110.681	12.35	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3,302.25430	3,000.935	12.08	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			76,629.80560	76,948.234	12.05	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			3,399.80560	3,088.234	12.05	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			75,768.81200	76,078.206	12.07	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			3,538.81200	3,218.206	12.07	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			61,829.23930	61,970.681	12.35	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			77,532.25430	77,860.935	12.08	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			12,848.44380	12,374.810	12.47	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			83,334.15490	83,175.268	12.46	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			13,084.15490	12,605.268	12.46	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			84,865.71160	84,717.329	12.47	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			12,615.71160	12,147.329	12.47	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			84,098.44380	83,944.810	12.47	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			81,072.30110	80,575.990	13.00	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			30,312.30110	29,835.990	13.00	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			80,528.63950	80,053.449	13.03	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			30,768.63950	30,313.449	13.03	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			81,619.55560	81,101.975	12.97	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			29,859.55560	29,361.975	12.97	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			92,377.40230	92,108.368	13.25	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			38,127.40230	38,428.368	13.25	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			91,899.40780	91,631.576	13.28	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			38,649.40780	38,951.576	13.28	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			92,858.27280	92,588.457	13.22	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			37,608.27280	37,908.457	13.22	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											556,768.40	47	1,993
£ / R	On	23/01/2015	Foreign Exchange Future			17.70480		17.78590			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			17.84810		17.93250			767,468.30	43	33,378
£ / R	On	12/06/2015	Foreign Exchange Future			18.10250		18.19290			144,820.00	8	5,582
£ / R	On	14/09/2015	Foreign Exchange Future			18.38310		18.48000			0.00	0	1,620
£ / R	On	11/12/2015	Foreign Exchange Future			18.65280		18.75740			0.00	0	0
Total £ / R Future											912,288.30	51	40,580
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Call			59.32440	41.048	13.49	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Call			5.27390	3.823	16.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.09	Put			1,309.37390	1,389.023	16.86	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Call			5.17670	3.752	16.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.10	Put			1,319.27670	1,398.952	16.92	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Call			5.08180	3.682	16.97	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Call			0.05590	0.036	22.90	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	21.04	Put			3,254.15590	3,335.236	22.90	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Call			0.06970	0.080	28.11	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	21.70	Put			3,914.16970	3,995.280	28.11	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Call			0.07310	0.084	28.32	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Put			859.31240	935.401	14.38	0.00	0	2,416
£ / R	On	23/01/2015	Foreign Exchange Option	18.22	Put			493.42440	556.248	13.49	0.00	0	9,605
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Call			23.91670	15.710	14.03	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	18.50	Put			738.01670	810.910	14.03	0.00	0	4,700
£ / R	On	23/01/2015	Foreign Exchange Option	18.63	Call			15.21240	10.200	14.38	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	21.72	Put			3,934.17310	4,015.284	28.32	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			1,329.18180	1,408.882	16.97	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			88.70490	71.846	15.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,446.20490	1,513.746	15.28	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,259.27930	1,177.982	12.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			46.77930	49.882	12.41	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			58.15230	45.593	15.72	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,765.65230	1,837.493	15.72	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,004.04060	928.166	11.79	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			71.54060	80.066	11.79	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			125.61360	104.287	14.92	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,193.11360	1,256.187	14.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			93.08240	75.657	15.23	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,410.58240	1,477.557	15.23	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			87.64300	70.923	15.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,455.14300	1,522.823	15.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			86.59360	70.011	15.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,464.09360	1,531.911	15.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			441.84720	408.604	14.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,098.94720	1,156.104	14.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			439.28510	406.205	15.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,106.38510	1,163.705	15.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			444.42190	411.015	14.96	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,091.52190	1,148.515	14.96	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			1,206.57980	1,266.859	15.43	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,500.75880	7,403.952	20.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.75880	0.852	20.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			732.54200	695.644	15.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,192.54200	1,252.544	15.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			729.55340	692.797	15.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,199.55340	1,259.697	15.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			726.57980	689.959	15.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,148.52690	1,105.321	14.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			891.12690	952.521	14.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,144.49950	1,101.470	14.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			897.09950	958.670	14.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,152.56440	1,109.188	14.40	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			885.16440	946.388	14.40	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											912,288.30	51	131,184
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09912		0.09954			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10070		0.10115			0.00	0	11,837
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10246		0.10295			0.00	0	0
Total ¥ / R Future											0.00	0	15,663
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			964.41370	925.741	14.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.71370	13.641	14.07	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			242.06220	226.763	15.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			288.36220	314.663	15.66	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			47.14600	44.045	19.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,093.44600	1,131.945	19.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,158.82130	1,116.374	14.02	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			43.62130	46.374	14.02	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			448.31270	426.139	14.91	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			333.11270	356.139	14.91	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			170.75040	162.777	18.03	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,055.55040	1,092.777	18.03	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,388.19860	1,343.177	15.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			93.29860	97.377	15.34	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			690.98980	664.575	15.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			396.08980	418.775	15.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			350.95500	338.713	18.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,056.05500	1,092.913	18.48	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,663
€ / R	On	21/01/2015	Foreign Exchange Future			13.89240		14.00000			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	23/02/2015	Foreign Exchange Future			13.95590		14.04510			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.00210		14.09240			532,079.80	38	78,858
€ / R	On	01/06/2015	Foreign Exchange Future			14.19650		14.29140			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.22480		14.32040			213,372.00	15	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.47400		14.57450			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.71460		14.82310			0.00	0	0
Total € / R Future											745,451.80	53	96,659
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Call			0.00000	135.155	12.80	1,351,551.00	10,000	10,000
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Put			0.00000	142.755	12.80	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			286.31230	237.102	12.69	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			231.21230	271.202	12.69	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			281.34630	233.218	12.73	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			236.24630	277.318	12.73	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			276.44070	229.396	12.77	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			241.34070	283.496	12.77	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			144.75340	118.520	14.33	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			509.65340	572.619	14.33	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,292.76490	1,372.200	17.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			178.30780	208.384	12.48	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			360.41500	308.717	12.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,011.74480	1,086.784	16.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			350.55500	300.693	12.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			754.29530	678.740	11.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			61.89530	76.640	11.90	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			470.70780	410.484	12.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,265.07550	1,344.155	17.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			110.06540	93.923	16.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			268.01500	306.617	12.76	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			111.29790	94.973	16.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			958.89790	1,032.873	16.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			104.14480	88.884	16.33	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,339.11040	1,419.106	17.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			98.61520	84.184	16.52	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			278.15500	318.593	12.83	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			258.50530	222.214	13.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			416.10530	470.114	13.63	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			77.47550	66.255	17.39	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,470.05260	1,550.897	18.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			75.16490	64.300	17.50	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			967.66540	1,041.823	16.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			108.84790	92.887	16.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			976.44790	1,050.787	16.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			71.51040	61.206	17.69	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			74.41550	63.664	17.54	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,302.01550	1,381.564	17.54	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	15.05	Put			1,056.21520	1,132.084	16.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			79.87940	68.291	17.27	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,237.47940	1,316.190	17.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			62.45260	52.997	18.17	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			476.52810	435.619	13.68	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			495.12810	549.119	13.68	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			440.46610	402.454	13.96	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			559.06610	615.954	13.96	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			484.40310	442.619	13.63	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			483.00310	536.119	13.63	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			480.31210	439.105	13.66	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			488.91210	542.605	13.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			245.52260	225.612	16.51	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,275.12260	1,350.812	16.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			237.91550	218.673	16.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,317.51550	1,393.873	16.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			236.43530	217.323	16.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,326.03530	1,402.523	16.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,045.46510	966.745	12.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			125.06510	141.945	12.10	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			239.41150	220.038	16.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,309.01150	1,385.238	16.62	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,153.66940	1,222.378	15.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			475.90600	444.261	15.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,161.40600	1,230.261	15.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			480.44360	448.509	15.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,145.94360	1,214.509	15.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			478.16940	446.378	15.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			932.66440	996.621	14.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,112.04540	2,196.424	18.00	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,242.20930	1,162.771	12.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			319.10930	348.171	12.38	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			758.92860	714.180	14.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			925.82860	989.580	14.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			755.76440	711.221	14.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			752.61860	708.280	14.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			939.51860	1,003.680	14.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			435.14540	411.024	18.00	0.00	0	6,076
Total € / R Option											1,351,551.00	10,000	229,565
Total € / R											2,097,002.80	10,053	326,224
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.47910		9.56240			4,739,550.00	500	22,578
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.56320		9.64900			0.00	0	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.65970		9.74970			0.00	0	600
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.75410		9.84870			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future											4,739,550.00	500	30,798
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			137.82270	170.267	12.76	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			159.03680	130.210	13.54	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			296.63680	351.110	13.54	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			84.31290	67.206	14.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			511.91290	578.106	14.41	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			520.05780	586.553	14.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			80.64240	64.135	14.46	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			528.24240	595.035	14.46	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			52.34120	41.039	15.01	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			689.94120	761.939	15.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			300.22270	249.367	12.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			82.45780	65.653	14.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			127.57940	111.936	13.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			718.57940	788.736	13.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			125.83670	110.420	13.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			726.83670	797.220	13.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			124.12020	108.925	13.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			735.12020	805.725	13.68	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			820.95250	893.438	13.97	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			214.69480	196.771	13.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			804.99480	877.071	13.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			212.66210	194.943	13.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			812.96210	885.243	13.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			210.65250	193.138	13.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,611.81060	2,517.683	16.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			13.11060	13.583	16.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,562.24230	2,468.030	15.80	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			13.54230	13.930	15.80	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,512.68770	2,418.385	15.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.98770	14.285	15.55	0.00	0	0
Total AU\$ / R Option											0.00	0	603
Total AU\$ / R											4,739,550.00	500	31,401
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.98200		10.03170			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.11070		10.16380			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			178.45520	156.779	11.94	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			236.75520	264.779	11.94	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			174.69080	153.373	11.98	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			242.99080	271.373	11.98	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			170.99950	150.037	12.01	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			249.29950	278.037	12.01	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			231.27750	252.482	11.44	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			395.84080	363.384	11.42	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			222.04080	242.684	11.42	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			390.43190	358.256	11.43	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			226.63190	247.556	11.43	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			385.07750	353.182	11.44	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			307.96870		309.85180			0.00	0	10,000
Total CF CANDO CAFZ Future											0.00	0	10,000
Total CF CANDO CAFZ											0.00	0	10,000
CHF / R	On	16/03/2015	Foreign Exchange Future			11.66460		11.74160			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			11.86760		11.94630			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			42.60890	34.296	17.76	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,291.00890	1,359.696	17.76	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			42.00970	33.812	17.79	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,300.40970	1,369.212	17.79	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			41.41900	33.336	17.83	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,309.81900	1,378.736	17.83	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			484.41500	445.315	13.96	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			378.11500	417.715	13.96	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			479.94510	441.065	13.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			383.64510	423.465	13.98	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			475.51100	437.144	14.01	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			389.21100	429.544	14.01	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,760
CNH / R	On	16/03/2015	Foreign Exchange Future			1.89000		1.89020			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.90320		1.90440			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,091.23950	1,082.478	12.55	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			89.23950	82.478	12.55	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			1,008.44410	998.370	12.46	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			106.44410	98.370	12.46	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			930.47630	919.818	12.51	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			128.47630	119.818	12.51	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	1.84	Call			1,012.68260	996.108	12.92	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			368.68260	364.108	12.92	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			951.82060	935.845	12.97	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			407.82060	403.845	12.97	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			893.45370	878.143	13.03	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			449.45370	446.143	13.03	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			0.12860		0.12840			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			0.05840		0.05790			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05470		0.05410			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			1.18270		1.19100			118,270.00	100	103
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.18390		1.19210			236,780.00	200	300
Total QUANTO € / \$ Future											355,050.00	300	403
Total QUANTO € / \$											355,050.00	300	403
RAIN	On	16/03/2015	Foreign Exchange Future			21,390.07000		21,459.74000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			5.01530		5.01990			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			5.00480		5.00700			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			112.39560	106.960	10.89	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			82.49560	81.659	10.89	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			106.74370	101.386	10.85	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			86.84370	86.086	10.85	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			101.95000	96.691	10.89	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			92.05000	91.391	10.89	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			135.24580	134.265	9.72	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			118.24580	119.465	9.72	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			129.75230	128.833	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
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			122.75230	124.033	9.69	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			125.43620	124.565	9.74	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			128.43620	129.765	9.74	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			1.74170		1.75710			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.70140		1.72050			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											195 356 828.30	16,698	1,626,952
Total Options											1 351 551.00	10,000	1,782,442
Grand Total:											196,708,379.30	26,698	3,409,394