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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2015

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			11.51880		11.60770			0.00	0	172
\$ / R On 22/01/2015 Foreign Exchange Future			11.53110		11.62020			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.54270		11.63140			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.54650		11.63510			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.59630		11.68420			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.59820		11.68610			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.60010		11.68800			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.62480		11.71290			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.63260		11.72070			77,996,583.00	6,705	1,187,782
\$ / R On 27/03/2015 Foreign Exchange Future			11.65400		11.74200			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.66370		11.75180			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.71640		11.80450			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.77310		11.86140			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.79850		11.88700			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.80440		11.89280			61,737,012.00	5,230	80,991
\$ / R On 26/06/2015 Foreign Exchange Future			11.83180		11.92030			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.89650		11.98540			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.95360		12.04300			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.98110		12.07080			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.98900		12.07870			13,979,174.00	1,166	26,583
\$ / R On 28/09/2015 Foreign Exchange Future			12.01660		12.10650			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.07640		12.16640			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.13300		12.22280			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.15920		12.24900			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.16530		12.25500			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.18550		12.27520			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.35390		12.44460			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.36020		12.45090			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.54300		12.63530			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.55140		12.64380			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.74890		12.84310			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.75730		12.85160			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.93800		13.03390			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.94850		13.04450			0.00	0	0
Total \$ / R Future											153,712,769.00	13,101	1,351,843
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Call			21.97060	6.423	15.89	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Put			164.27060	237.623	15.89	0.00	0	4,000
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			36.05270	11.520	14.56	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			108.35270	172.720	14.56	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			33.57850	10.575	14.75	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			115.87850	181.775	14.75	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			31.27580	9.714	14.94	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			123.57580	190.914	14.94	0.00	0	0
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Call			113.03340	68.152	12.69	0.00	0	5,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Put			122.83340	167.052	12.69	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.35610	0.239	30.03	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,638.95610	2,727.539	30.03	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			494.73380	412.140	12.86	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			13.33380	19.440	12.86	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			449.60470	368.577	12.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			18.20470	25.877	12.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			249.29750	181.183	12.38	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			67.89750	88.483	12.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,331.41360	3,242.713	37.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.01360	0.013	37.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			834.50470	745.904	14.61	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			3.10470	3.204	14.61	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			146.31180	100.385	12.83	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			151.21180	193.885	12.83	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			156.17320	107.256	12.72	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			141.07320	180.756	12.72	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			566.68260	489.949	11.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			32.48260	43.649	11.57	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			260.60560	206.937	12.58	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			176.40560	210.637	12.58	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			1.35540	1.212	23.22	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	25/02/2015	Foreign Exchange Option	14.50	Put			2,817.15540	2,904.912	23.22	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			894.09300	807.342	12.27	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			9.89300	11.042	12.27	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,386.11380	3,298.215	24.30	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01380	0.015	24.30	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			569.68030	493.111	11.60	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			33.58030	44.911	11.60	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			515.85920	442.386	11.79	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			47.85920	62.286	11.79	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			229.23950	187.434	13.39	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			296.33950	342.634	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,226.39330	1,138.350	12.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			5.69330	5.750	12.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			983.46540	897.332	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			12.76540	14.732	11.95	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,623.34760	1,535.156	14.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.24260	0.236	19.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,372.48750	1,450.215	18.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			10.05670	6.633	21.78	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,489.35670	2,574.033	21.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,720.70430	3,632.604	21.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00430	0.004	21.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,720.94260	2,632.836	19.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			963.74740	1,036.159	17.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			57.93130	45.204	17.99	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,157.23130	1,232.604	17.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,221.65990	2,133.485	17.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.95990	0.885	17.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			43.18750	32.815	18.75	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			489.54480	546.893	14.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			85.56390	67.801	16.55	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			864.86390	935.201	16.55	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	21.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,279.30000	7,367.400	21.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			74.44740	58.759	17.05	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			386.85550	438.453	13.92	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			175.19880	142.089	14.27	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			444.49880	499.489	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			46.02920	35.134	18.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,325.32920	1,402.535	18.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			160.24480	129.493	14.54	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			262.93370	305.358	13.09	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			233.39300	191.762	13.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			312.69300	359.162	13.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			77.28660	61.064	16.92	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			936.58660	1,008.464	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			197.55550	161.053	13.92	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	16/03/2015	Foreign Exchange Option	11.55	Put			176.36980	207.791	12.56	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			320.36500	266.330	12.67	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			199.66500	233.730	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			172.60200	139.898	14.32	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			451.90200	507.298	14.32	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			263.63370	217.958	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			138.60080	165.322	12.35	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			375.42260	316.119	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			154.72260	183.519	12.44	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			216.32350	177.089	13.66	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			345.62350	394.489	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			347.06980	290.391	12.56	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			84.69200	103.541	11.98	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			437.11350	372.688	12.21	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			116.41350	140.088	12.21	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			315.21980	261.715	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			204.51980	239.115	12.70	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			399.30080	337.922	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			31.00350	37.133	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			564.58730	491.786	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			63.88730	79.186	11.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			352.60790	295.402	12.53	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			171.90790	202.802	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			505.39200	436.141	11.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			28.20110	33.674	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			749.80880	667.394	11.50	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			29.10880	34.794	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			424.24380	360.824	12.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			123.54380	148.224	12.26	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			731.70350	649.733	11.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			14.62850	16.999	11.88	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			935.83120	850.213	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			15.13120	17.613	11.86	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			541.92750	470.421	11.87	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			71.22750	87.820	11.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			758.90110	676.274	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			5.81070	5.978	12.38	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,031.44230	944.882	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			10.74230	12.282	12.04	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			740.74330	658.547	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			30.04330	35.947	11.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			945.32850	859.599	11.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			2.64760	2.557	14.54	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,404.68820	1,316.540	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			3.98820	3.940	13.36	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			841.79850	757.524	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			21.09850	24.924	11.68	0.00	0	46,165

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,216.51070	1,128.578	12.38	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			10.61010	1.884	20.40	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,118.61010	3,197.884	20.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			650.44510	576.237	11.80	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			58.44510	72.237	11.80	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			351.14030	295.747	12.82	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			41.39240	48.696	11.59	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			219.14030	251.747	12.82	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			262.77100	220.468	13.58	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			330.77100	376.468	13.58	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			959.84880	875.986	11.79	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			17.84880	21.986	11.79	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			743.39240	662.696	11.59	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			625.43010	552.874	11.90	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			73.63010	89.174	11.90	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			158.75240	131.745	15.33	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			646.95240	708.044	15.33	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			283.44140	245.578	14.33	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			478.94140	529.178	14.33	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			39.09930	34.823	27.38	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,384.59930	3,468.423	27.38	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,037.24880	953.549	11.93	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			32.74880	37.149	11.93	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			736.48140	661.195	11.86	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			81.98140	94.795	11.86	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			291.90320	258.141	15.06	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			640.50320	695.041	15.06	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			61.91270	52.421	27.70	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,680.51270	3,759.321	27.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			985.00530	903.647	12.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			45.87850	50.993	12.09	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			63.60530	70.547	12.01	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			811.48280	733.798	11.88	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			100.08280	110.698	11.88	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			387.25260	344.022	13.93	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			425.85260	470.922	13.93	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,107.27850	1,024.093	12.09	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			396.75250	354.542	14.13	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			469.75250	516.042	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			973.90890	894.087	12.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			81.10890	89.687	12.07	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			908.25090	829.668	12.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			95.45090	105.268	12.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			737.88950	671.811	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			44.80910	50.092	12.24	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,189.73410	1,106.819	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			46.93410	52.419	12.22	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			52.61070	58.628	12.19	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			133.68650	119.059	19.24	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,700.88650	1,774.659	19.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			234.98820	209.632	16.50	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			972.18820	1,035.232	16.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,207.60910	1,124.492	12.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,287.93540	1,356.887	17.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			155.99280	138.756	18.48	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,483.19280	1,554.356	18.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			462.16280	413.141	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			379.36280	418.741	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,145.41070	1,063.028	12.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			0.00000	766.979	15.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			247.75210	221.050	16.25	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			914.95210	976.649	16.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			0.00000	481.711	13.16	385,368.40	800	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			0.00000	327.310	13.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			180.73540	161.287	17.78	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			368.02310	406.514	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			466.47280	416.875	13.56	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			373.67280	412.475	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			644.38560	583.335	12.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			201.58560	228.935	12.62	1,144,674.00	5,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			0.00000	271.380	15.34	434,207.20	1,600	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			222.79220	251.817	12.76	1,510,904.40	6,000	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			561.47410	505.431	13.02	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			268.67410	301.031	13.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			892.12880	813.874	12.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			99.32880	109.474	12.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			470.82310	420.914	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			145.08950	167.411	12.22	1,004,464.20	6,000	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			674.35420	611.629	12.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			181.55420	207.229	12.49	0.00	0	4,800
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			990.60350	910.492	12.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			77.80350	86.092	12.08	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			615.59220	556.217	12.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			886.00240	809.911	12.04	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			115.70240	128.111	12.04	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			295.45880	265.765	15.85	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			835.15880	893.965	15.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			69.00330	62.024	27.46	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,028.70330	4,110.224	27.46	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,178.28660	1,095.681	12.20	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			57.98660	63.881	12.20	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			87.77190	76.096	26.97	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,252.37190	4,329.595	26.97	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,253.98350	1,171.877	12.22	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	29/07/2015	Foreign Exchange Option	10.80	Put			68.58350	75.377	12.22	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			965.57410	890.287	12.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			130.17410	143.787	12.16	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			308.37100	281.951	16.58	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,032.97100	1,095.451	16.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			313.72300	290.785	17.30	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,240.72300	1,307.185	17.30	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			95.96600	86.414	26.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,552.96600	4,632.814	26.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,319.58960	1,237.229	12.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			76.58960	83.629	12.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,034.38190	959.348	12.24	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			141.38190	155.748	12.24	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			532.08520	493.627	14.71	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			621.28520	672.527	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			442.36840	411.833	15.78	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			863.66840	922.833	15.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			329.16010	307.521	17.50	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,310.46010	1,378.521	17.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			192.08090	180.499	20.94	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,413.38090	2,491.499	20.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			824.55500	769.054	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			255.85500	290.054	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			808.05740	753.391	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			269.35740	304.390	12.85	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			180.83390	178.125	22.29	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,682.13390	2,769.125	22.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			970.46280	895.873	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			181.76280	196.873	12.16	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			835.75160	779.690	12.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			247.05160	280.690	12.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			215.29590	201.723	20.12	0.00	0	100,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,136.59590	2,212.724	20.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,538.59260	1,453.051	12.40	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			59.89260	64.051	12.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,208.10310	1,130.249	12.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			109.40310	121.249	12.20	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			596.88220	554.528	14.21	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			518.18220	565.528	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,191.99590	1,114.344	12.19	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			113.29590	125.344	12.19	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,575.09590	1,489.454	12.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			56.39590	60.454	12.48	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			830.13310	774.351	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			251.43310	285.351	12.74	0.00	0	15,000
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,390.53100	1,306.623	12.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			84.03100	90.023	12.11	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	11.15	Call			1,106.04350	1,031.663	12.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			149.54350	165.063	12.24	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			925.93650	856.641	12.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			219.43650	240.041	12.33	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			320.36910	300.044	18.05	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,483.86910	1,553.444	18.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			234.35320	220.317	20.02	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,127.85320	2,203.716	20.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			111.26260	98.421	26.74	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,804.76260	4,881.821	26.74	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,173.83510	1,100.853	12.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			157.43510	174.453	12.30	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			326.43980	308.475	18.69	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,720.03980	1,792.075	18.69	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			125.58390	114.519	26.53	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,939.18390	5,018.119	26.53	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,459.25070	1,375.563	12.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			92.85070	99.163	12.20	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			121.24040	114.230	26.51	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,348.44040	5,431.230	26.51	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,523.78260	1,442.124	12.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			100.98260	109.124	12.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,236.37440	1,164.577	12.33	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			163.57440	181.577	12.33	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			331.22820	315.428	19.29	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,958.42820	2,032.428	19.29	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			652.37080	618.479	15.12	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			743.37080	799.279	15.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,123.34270	3,033.870	15.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.34270	18.570	15.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,074.04550	2,984.566	15.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			19.04550	19.266	15.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,024.77630	2,935.289	15.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,314.93590	1,382.480	17.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			451.54800	430.559	17.53	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,396.54800	1,465.259	17.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			239.41520	264.421	12.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			959.63000	905.475	12.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			314.63000	350.175	12.90	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			299.21100	286.618	20.49	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,414.21100	2,491.319	20.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			469.93590	447.779	17.26	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			126.28160	135.082	12.18	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,388.74630	1,312.009	12.22	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			133.74630	146.709	12.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			412.23200	392.813	18.17	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,597.23200	1,667.513	18.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,094.41520	1,029.721	12.58	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			19.77630	19.989	15.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,234.42800	1,165.253	12.40	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			179.42800	199.953	12.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			489.63340	466.233	16.98	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,234.63340	1,300.933	16.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,431.28160	1,350.382	12.18	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,292.88790	1,221.936	12.32	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			167.68790	186.435	12.32	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			334.22220	319.878	19.88	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,209.02220	2,284.378	19.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			122.53100	112.114	26.34	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,717.33100	5,796.614	26.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,583.00670	1,502.129	12.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			107.80670	116.629	12.45	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,300.32520	1,229.093	12.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			165.12520	183.593	12.31	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			781.19280	747.171	15.52	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			866.59280	923.271	15.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			955.38240	913.584	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			554.48240	603.384	14.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			951.35020	909.784	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			560.45020	609.584	14.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			959.44650	917.406	14.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			548.54650	597.206	14.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			741.52540	715.147	17.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,396.22540	1,462.147	17.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			739.19000	712.915	17.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,403.89000	1,469.915	17.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			736.83760	710.695	17.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,411.53760	1,477.695	17.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			746.13030	719.835	17.11	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,402.33030	1,468.435	17.11	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			743.76410	717.601	17.13	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,409.96410	1,476.201	17.13	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			748.47930	722.080	17.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,394.67930	1,460.680	17.09	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			905.83900	876.028	16.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,372.73900	1,437.128	16.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			911.15230	881.003	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,358.05230	1,422.103	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			908.48580	878.509	16.83	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,365.38580	1,429.610	16.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			915.50860	885.548	16.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,363.90860	1,428.248	16.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			912.84800	883.053	16.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,371.24800	1,435.753	16.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			918.18220	888.055	16.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,356.58220	1,420.755	16.80	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,275.41980	1,231.677	15.21	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			881.51980	933.677	15.21	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,271.84930	1,228.343	15.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			887.94930	940.343	15.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,268.29690	1,225.019	15.25	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			894.39690	947.019	15.25	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,074.80400	1,041.345	16.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,330.30400	1,392.845	16.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,071.87030	1,038.599	16.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,337.37030	1,400.099	16.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,077.75090	1,044.096	16.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,323.25090	1,385.596	16.58	0.00	0	0
Total \$ / R Option											4,479,618.20	19,400	1,459,150
Total \$ / R											158,192,387.20	32,501	2,810,993
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.63260		11.72070			616,527.80	53	1,503
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.80440		11.89280			271,501.20	23	109
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.98900		12.07870			119,890.00	10	10
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.16530		12.25500			0.00	0	0
Total \$ / R MAXI Future											1,007,919.00	86	1,622
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			7,911.88170	9,653.133	11.91	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3,852.45230	4,776.877	11.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			66,043.07000	58,196.370	11.44	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			3,973.07000	4,936.370	11.44	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			65,214.23870	57,404.504	11.47	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,144.23870	5,144.504	11.47	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			51,981.88170	44,913.133	11.91	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			66,922.45230	59,036.877	11.45	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			14,508.94770	16,741.073	12.22	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			73,130.35220	66,557.464	12.24	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			14,850.35220	17,117.464	12.24	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			74,528.12140	67,809.543	12.19	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			14,248.12140	16,369.543	12.19	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			73,788.94770	67,181.073	12.22	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			72,599.12310	67,557.835	13.31	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			34,729.12310	38,657.835	13.31	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			72,118.47260	67,102.369	13.34	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			35,248.47260	39,202.369	13.34	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			73,083.46020	68,016.470	13.29	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			34,213.46020	38,116.470	13.29	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			84,069.08130	79,686.095	13.64	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			43,569.08130	48,156.095	13.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				83,630.07790	79,273.640	13.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				44,130.07790	48,743.640	13.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				84,511.26480	80,102.039	13.61	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				43,011.26480	47,572.039	13.61	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											1,007,919.00	86	2,042
£ / R	On 23/01/2015	Foreign Exchange Future			17.42660			17.53100			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.56970			17.67230			4,392,425.00	250	33,124
£ / R	On 12/06/2015	Foreign Exchange Future			17.81690			17.91940			4,008,802.50	225	5,807
£ / R	On 14/09/2015	Foreign Exchange Future			18.08670			18.19090			4,069,507.50	225	1,820
£ / R	On 11/12/2015	Foreign Exchange Future			18.34820			18.45460			0.00	0	0
Total £ / R Future											12,470,735.00	700	40,751
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				19.84050	10.876	14.04	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				2.08120	1.288	18.55	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,561.08120	1,664.688	18.55	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				2.04040	1.264	18.60	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,571.04040	1,674.664	18.60	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				2.00050	1.241	18.66	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				0.02340	0.027	26.12	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				3,509.02340	3,613.427	26.12	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				0.13090	0.147	33.67	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				4,169.13090	4,273.547	33.67	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				0.13640	0.153	33.89	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				1,104.76930	1,206.854	16.07	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				708.84050	804.276	14.04	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				8.00550	4.767	15.37	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				977.00550	1,078.167	15.37	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				5.76930	3.454	16.07	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				4,189.13640	4,293.553	33.89	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,581.00050	1,684.641	18.66	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				45.31410	29.805	14.26	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,663.01410	1,750.105	14.26	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,008.05530	911.980	11.16	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				55.75530	62.280	11.16	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				29.75340	20.623	15.19	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,997.45340	2,090.923	15.19	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				781.58690	695.057	11.47	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				109.28690	125.357	11.47	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				69.46880	49.198	14.09	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				1,397.16880	1,479.498	14.09	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				48.09340	31.979	14.24	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,625.79340	1,712.279	14.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				44.64380	29.288	14.27	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	19.30	Put			1,672.34380	1,759.588	14.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			43.98300	28.973	14.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,681.68300	1,769.273	14.29	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			346.35500	306.052	14.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,276.95500	1,339.152	14.86	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			344.24040	304.138	14.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,284.84040	1,347.238	14.88	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			348.48460	307.983	14.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,269.08460	1,331.083	14.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,391.92460	1,459.654	15.78	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,211.86490	7,107.766	20.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.96490	1.066	20.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			627.94180	591.169	15.75	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,377.04180	1,444.469	15.75	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			625.37660	588.750	15.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,384.47660	1,452.050	15.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			622.82460	586.354	15.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			998.05690	945.446	14.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,043.45690	1,097.246	14.47	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			994.53480	942.096	14.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,049.93480	1,103.896	14.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,001.59490	948.804	14.45	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,036.99490	1,090.604	14.45	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											12,470,735.00	700	131,355
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09763		0.09813			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09916		0.09966			680,073.57	6,858	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10085		0.10137			0.00	0	0
Total ¥ / R Future											680,073.57	6,858	17,824
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			832.21980	783.442	13.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			19.21980	20.742	13.79	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			186.74550	161.702	15.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			373.74550	399.002	15.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			34.79830	27.796	19.33	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,221.79830	1,265.096	19.33	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,023.46270	976.303	13.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			57.06270	59.803	13.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			376.79190	348.929	15.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			410.39190	432.429	15.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			142.74080	130.461	18.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,176.34080	1,213.961	18.27	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,246.91280	1,198.719	14.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			109.91280	113.219	14.98	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	0.10	Call			604.99950	574.101	16.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			467.99950	488.601	16.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			306.69330	289.373	18.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,169.69330	1,203.873	18.67	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											680,073.57	6,858	17,824
€ / R	On	21/01/2015	Foreign Exchange Future			13.60050		13.72730			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.66320		13.78920			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.70850		13.83470			6,525,246.00	476	78,847
€ / R	On	01/06/2015	Foreign Exchange Future			13.89670		14.02360			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.92380		14.05070			9,189,708.00	660	11,254
€ / R	On	14/09/2015	Foreign Exchange Future			14.16150		14.29150			7,080,750.00	500	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.39620		14.52800			0.00	0	0
Total € / R Future											22,795,704.00	1,636	96,808
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Call			69.41990	33.150	13.31	0.00	0	10,000
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Put			242.11990	332.650	13.31	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			169.37930	121.441	13.00	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			370.17930	448.241	13.00	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			166.47900	119.193	13.04	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			377.27900	455.993	13.04	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			163.62950	116.987	13.08	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			384.42950	463.787	13.08	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			83.18930	56.956	14.71	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			703.98930	803.756	14.71	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,524.69770	1,637.267	17.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			276.43120	332.991	12.21	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			234.82460	180.155	12.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,233.35390	1,341.868	16.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			228.51610	174.994	13.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			544.85770	448.424	11.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			110.15770	139.924	11.58	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			311.13120	241.491	12.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,496.33460	1,608.440	17.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			71.80550	53.137	16.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			400.12460	471.655	12.93	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			72.58690	53.715	16.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,177.88690	1,285.215	16.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			68.05390	50.368	16.77	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,572.11020	1,685.415	18.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			64.55670	47.788	16.97	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			413.81610	486.494	13.01	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			167.68650	125.944	13.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			582.98650	667.444	13.84	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			51.03460	36.940	17.76	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,705.71490	1,820.852	18.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			49.39770	35.767	17.87	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,187.10550	1,294.637	16.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			71.03370	52.567	16.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,196.33370	1,304.067	16.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			46.81020	33.915	18.04	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			48.86540	35.386	17.90	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,534.16540	1,646.886	17.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,279.85670	1,389.288	16.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			52.73790	38.164	17.66	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,468.03790	1,579.664	17.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			40.41490	29.352	18.53	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			364.55560	309.141	13.87	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			650.95560	722.441	13.87	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			336.72380	285.079	14.17	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			723.12380	798.379	14.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			370.44760	314.250	13.81	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			636.84760	707.550	13.81	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			367.48930	311.683	13.84	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			643.88930	714.983	13.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			191.99850	163.523	16.86	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,491.29850	1,589.723	16.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			186.27070	158.449	17.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,535.57070	1,634.649	17.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			185.15430	157.460	17.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,544.45430	1,643.660	17.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			825.16550	729.248	11.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			174.46550	205.448	11.75	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			187.39680	159.445	16.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,526.69680	1,625.645	16.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,351.53180	1,442.657	16.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			391.21030	352.544	16.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,359.71030	1,451.044	16.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			394.86620	355.777	16.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,343.36620	1,434.277	16.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			393.03180	354.157	16.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,108.99200	1,189.778	15.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,343.31340	2,446.837	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,037.76870	956.129	12.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			409.76870	459.928	12.55	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			639.59660	588.354	15.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,101.59660	1,182.154	15.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			636.99200	585.978	15.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			634.40340	583.622	15.22	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,116.40340	1,197.422	15.22	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			371.31340	343.037	18.42	0.00	0	6,076

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Option											0.00	0	229,565
Total € / R											22,795,704.00	1,636	326,373
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.46450		9.46810			0.00	0	22,578
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.54550		9.54910			2,386,375.00	250	7,870
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.63700		9.64170			1,445,550.00	150	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.72890		9.73520			0.00	0	0
Total AU\$ / R Future											3,831,925.00	400	31,198
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			169.88080	161.327	11.99	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			122.07020	111.467	12.82	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			353.97020	346.967	12.82	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			62.01100	54.303	13.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			583.91100	579.803	13.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			592.43820	588.421	13.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			59.10050	51.574	13.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			601.00050	597.074	13.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			37.35390	31.506	14.31	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			769.25390	767.006	14.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			237.98080	225.827	11.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			60.53820	52.921	13.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			108.52740	100.865	13.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			799.42740	795.365	13.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			107.05580	99.446	13.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			807.95580	803.946	13.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			105.60470	98.049	13.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			816.50470	812.549	13.39	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			904.20140	900.242	13.68	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			189.40930	180.668	13.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			887.70930	883.668	13.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			187.64520	178.946	13.65	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			895.94520	891.946	13.65	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			185.90140	177.242	13.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,498.30910	2,491.085	15.70	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			13.10910	12.185	15.70	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,448.67630	2,441.464	15.47	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			13.47630	12.564	15.47	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,399.05360	2,391.855	15.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.85360	12.955	15.23	0.00	0	0
Total AU\$ / R Option											0.00	0	603
Total AU\$ / R											3,831,925.00	400	31,801
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.78610		9.90700			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.91080		10.03190			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future											0.00	0	75
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			124.86190	86.875	12.09	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			307.86190	390.775	12.09	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			121.99920	84.760	12.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			314.99920	398.660	12.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			119.19820	82.696	12.17	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			322.19820	406.596	12.17	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			286.56520	350.114	11.54	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			317.70170	257.881	11.47	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			275.80170	337.081	11.47	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			313.05740	254.373	11.51	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			281.15740	343.573	11.51	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			308.46520	250.914	11.54	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			196.88180		239.61350			0.00	0	10,000
Total CF CANDCO CAFZ Future											0.00	0	10,000
Total CF CANDCO CAFZ											0.00	0	10,000
CHF / R	On	16/03/2015	Foreign Exchange Future			11.42400		11.52760			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			11.62020		11.72630			1,162,020.00	100	6,452
Total CHF / R Future											1,162,020.00	100	8,760
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			23.96070	15.904	17.58	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,486.36070	1,581.904	17.58	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			23.63630	15.696	17.62	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,496.03630	1,591.696	17.62	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			23.31670	15.491	17.66	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,505.71670	1,601.491	17.66	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			379.51370	325.441	14.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			493.21370	545.241	14.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			376.09770	322.398	14.06	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			499.79770	552.198	14.06	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			372.71640	319.390	14.10	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			506.41640	559.190	14.10	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											1,162,020.00	100	8,760
CNH / R	On	16/03/2015	Foreign Exchange Future			1.86100		1.87140			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.87330		1.88380			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 CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			919.87670	827.618	11.92	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			105.87670	117.618	11.92	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			841.95490	752.303	11.92	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			127.95490	142.303	11.92	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			767.30020	680.579	11.92	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			153.30020	170.579	11.92	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			861.31730	781.661	12.49	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			423.31730	448.661	12.49	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			806.60480	726.736	12.51	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			468.60480	493.736	12.51	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			754.55370	680.198	12.64	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			516.55370	547.198	12.64	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			0.12600		0.12610			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			0.05790		0.05870			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05940		0.05460			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			1.17850		1.18040			14,142.00	12	116
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.17950		1.18140			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.18120		1.18320			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.18340		1.18550			0.00	0	0
Total QUANTO € / \$ Future											14,142.00	12	416
Total QUANTO € / \$											14,142.00	12	416
RAIN	On	16/03/2015	Foreign Exchange Future			21,007.35000		21,161.06000			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			5.01010		5.01710			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			5.00280		5.00630			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 TRY / R Future								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			105.04150	96.128	10.10	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			77.94150	76.028	10.10	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			99.43170	90.659	10.07	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			82.33170	80.559	10.07	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			94.68340	86.079	10.12	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			87.58340	85.979	10.12	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			131.39450	125.004	9.15	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			115.09450	112.204	9.15	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			125.92870	119.615	9.12	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			119.62870	116.815	9.12	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			121.62540	115.423	9.17	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			125.32540	122.623	9.17	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			1.73880		1.73410			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.70600		1.69740			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								195 675 287.57	22,893	1,616,203
Total Options								4 479 618.20	19,400	1,780,342
Grand Total:								200,154,905.77	42,293	3,396,545