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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/02/2015 Foreign Exchange Future			11.32070		11.42630			0.00	0	0
\$ / R On 16/02/2015 Foreign Exchange Future			11.32780		11.43380			0.00	0	1,405
\$ / R On 17/02/2015 Foreign Exchange Future			11.32950		11.43560			0.00	0	681
\$ / R On 25/02/2015 Foreign Exchange Future			11.34440		11.45070			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.34630		11.45260			0.00	0	2,248
\$ / R On 27/02/2015 Foreign Exchange Future			11.34810		11.45450			0.00	0	1,140
\$ / R On 12/03/2015 Foreign Exchange Future			11.37230		11.47900			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.37970		11.48660			400,337,846.00	35,180	1,189,540
\$ / R On 27/03/2015 Foreign Exchange Future			11.40020		11.50730			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.40950		11.51680			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.45960		11.56680			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.51400		11.62160			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.53860		11.64640			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.54420		11.65210			29,218,370.20	2,531	90,176
\$ / R On 26/06/2015 Foreign Exchange Future			11.57070		11.67880			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.63320		11.74180			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.68820		11.79710			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.71480		11.82380			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.72240		11.83140			12,531,245.60	1,069	26,646
\$ / R On 28/09/2015 Foreign Exchange Future			11.74900		11.85810			0.00	0	250
\$ / R On 28/10/2015 Foreign Exchange Future			11.80600		11.91540			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			11.85830		11.96780			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			11.88220		11.99190			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			11.88770		11.99750			0.00	0	38,642
\$ / R	On	21/12/2015	Foreign Exchange Future			11.90620		12.01600			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.05830		12.16840			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.06420		12.17410			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.23260		12.34120			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.24030		12.34890			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.42230		12.52940			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.43000		12.53710			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.59650		12.70220			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.60620		12.71190			0.00	0	0
Total \$ / R Future											442,087,461.80	38,780	1,365,698
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Call			32.25570	15.986	15.96	0.00	0	5,000
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Put			215.95570	305.286	15.96	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			51.50210	29.672	14.38	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			197.70210	281.872	14.38	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			58.44880	34.242	14.16	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			192.84880	274.742	14.16	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			81.29870	57.252	14.20	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			230.59870	312.852	14.20	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.56640	0.743	36.95	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,049.86640	3,156.343	36.95	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			654.52060	550.075	12.28	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			3.82060	5.675	12.28	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			331.83710	250.472	12.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			31.13710	56.072	12.47	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,152.60000	3,046.311	33.86	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.011	33.86	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			334.71430	254.016	12.41	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			32.11430	57.716	12.41	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			283.12280	210.856	12.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			48.62280	82.756	12.43	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			86.47210	67.374	14.80	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			387.47210	475.074	14.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			990.94070	885.562	13.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			4.34070	5.862	13.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			746.00220	642.620	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			9.40220	12.920	11.74	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,387.72660	1,281.408	15.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.03090	0.040	20.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,569.38750	1,674.219	19.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.68980	0.777	24.23	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,714.08980	2,821.077	24.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,486.60430	3,379.707	27.10	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	16/03/2015	Foreign Exchange Option	8.00	Put			0.00430	0.007	27.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,486.63090	2,379.740	20.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,142.99030	1,244.372	18.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			11.51730	7.731	18.94	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,344.91730	1,448.031	18.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,986.72970	1,879.900	18.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.12970	0.200	18.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			5.98750	3.919	19.19	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			618.17990	713.611	16.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			23.54010	19.078	18.58	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,036.94010	1,139.378	18.58	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	28.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,513.40000	7,620.300	28.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			19.59030	14.072	18.70	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			496.62600	587.883	15.33	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			61.94540	48.857	15.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			565.34540	659.157	15.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			6.91670	4.552	19.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,520.31670	1,624.852	19.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			54.77990	43.311	16.10	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			406.07530	493.273	14.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			83.20510	65.463	15.01	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			446.60510	535.763	15.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			20.57790	15.300	18.67	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,113.97790	1,215.601	18.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			73.22600	57.583	15.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			343.74670	427.303	14.33	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			103.32860	81.429	14.49	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			366.72860	451.729	14.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			60.68030	47.877	15.82	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			574.08030	668.177	15.82	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			92.67530	72.973	14.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			224.11050	297.481	13.44	23,798.51	80	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			143.83650	113.683	13.70	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			257.23650	333.983	13.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			74.79270	58.796	15.27	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			488.19270	579.096	15.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			110.34670	87.004	14.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			176.71310	242.514	13.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			179.54800	142.301	13.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			192.94800	262.601	13.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			101.09740	79.656	14.54	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			374.49740	459.956	14.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			160.71050	127.181	13.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			151.39890	210.555	12.76	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			202.92270	159.196	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			166.32270	229.497	12.92	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	11.61	Call			140.68180	111.163	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			264.08180	341.463	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			193.31310	152.214	13.02	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			99.77640	144.951	12.31	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			256.30780	198.955	12.40	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			119.70780	169.255	12.40	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			164.31600	130.070	13.39	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			217.71600	290.370	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			217.99890	170.255	12.76	1,702,548.00	10,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			27.39110	49.231	11.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			339.12360	270.387	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			72.52360	110.686	12.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			198.07490	155.668	12.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			171.47490	235.968	12.97	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			286.37640	224.652	12.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			23.07750	42.769	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			511.05450	424.550	11.79	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			24.45450	44.850	11.79	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			228.49580	178.031	12.66	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			141.89580	198.331	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			493.99110	408.931	11.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			10.69510	14.745	11.50	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			697.64780	594.963	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			11.04780	15.263	11.44	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			318.68290	252.568	12.22	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			82.08290	122.868	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			519.67750	432.468	11.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			4.47230	6.043	13.20	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			794.61960	690.677	12.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			8.01960	10.977	12.04	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			502.49160	416.704	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			25.89160	47.004	11.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			707.29510	604.445	11.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			1.12660	1.708	15.52	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,169.11070	1,063.142	14.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			2.51070	3.442	14.35	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			601.95740	506.792	11.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			15.35740	27.092	11.61	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			981.07230	875.743	13.20	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.45690	0.441	23.83	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,343.15690	3,450.241	23.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			424.13720	351.027	12.12	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			66.83720	100.827	12.12	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			175.68900	142.932	13.71	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			41.48280	66.764	11.87	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			278.38900	352.732	13.71	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			121.13330	98.075	14.69	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	11.81	Put			423.83330	507.875	14.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			723.98470	624.194	11.65	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			16.68470	23.994	11.65	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			508.78280	426.964	11.87	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			402.57010	333.639	12.15	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			85.77010	124.139	12.15	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			66.63290	53.982	16.67	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			789.83290	884.482	16.67	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			157.36830	134.249	15.24	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			590.56830	674.649	15.24	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			11.99430	7.439	26.44	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,595.19430	3,697.839	26.44	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			795.50240	700.504	11.35	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			28.70240	40.904	11.35	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			511.50150	438.712	11.91	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			94.70150	129.112	11.91	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			181.45120	159.285	16.04	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			769.85120	855.285	16.04	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			27.81210	21.319	27.91	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,886.21210	3,987.319	27.91	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			743.87500	655.589	11.33	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			42.15940	55.749	11.36	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			62.27500	81.589	11.33	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			587.59930	514.300	11.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			115.99930	150.300	11.94	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			247.51200	216.855	14.72	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			525.91200	602.855	14.72	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			863.75940	769.749	11.36	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			261.98210	231.864	14.96	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			575.58210	653.264	14.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			751.81960	665.769	11.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			79.71960	101.569	11.47	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			735.68490	651.936	11.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			83.58490	107.735	11.54	538,677.50	5,000	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			674.79010	598.855	11.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,891.94970	1,990.678	20.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			964.38850	867.489	11.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			42.28850	53.289	11.45	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			946.71890	850.401	11.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			44.61890	56.201	11.44	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,462.73700	1,557.724	19.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			903.01030	808.241	11.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			50.91030	64.041	11.43	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			98.29140	87.394	19.79	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,666.19140	1,763.194	19.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			84.04970	74.878	20.64	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			846.06740	931.855	16.34	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			159.99980	142.453	17.38	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			1,067.89980	1,158.253	17.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			151.55600	135.013	17.66	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,129.45600	1,220.813	17.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			114.83700	101.924	19.00	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			454.57790	526.228	14.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			313.57510	277.700	14.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			461.47510	533.500	14.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			310.50740	275.007	14.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			468.40740	540.807	14.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			198.16740	176.055	16.34	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			277.71670	333.359	13.10	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			385.01800	339.237	13.46	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			332.91800	395.037	13.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			364.37780	322.400	13.67	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			362.27780	428.200	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			316.67790	280.428	14.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			227.47180	277.735	12.78	499,922.82	1,800	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			454.05470	399.144	12.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			251.95470	304.944	12.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			439.36150	386.052	13.03	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			267.26150	321.852	13.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			429.81670	377.559	13.10	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			102.69010	134.655	11.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			660.93460	586.147	11.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			108.83460	141.947	11.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			534.55680	471.311	12.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			182.45680	227.111	12.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			479.57180	421.935	12.78	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			661.32770	589.022	12.00	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			132.52770	168.322	12.00	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			199.23780	178.474	16.90	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			980.43780	1,067.774	16.90	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			37.55760	30.281	27.73	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,238.75760	4,339.581	27.73	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			935.76840	840.526	11.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			56.96840	69.826	11.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			55.84130	44.839	27.56	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,464.04130	4,561.639	27.56	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,011.12420	915.162	11.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			69.32420	81.962	11.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			732.87860	660.361	11.78	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			141.07860	177.161	11.78	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			221.99250	202.214	17.65	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,190.19250	1,279.014	17.65	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			235.35800	215.575	18.31	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,408.25800	1,497.375	18.31	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	16.50	Call			63.66120	52.080	27.27	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,766.56120	4,863.880	27.27	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,077.38200	980.622	11.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			80.28200	92.422	11.48	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			802.27590	724.807	11.76	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			155.17590	186.607	11.76	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			403.41350	371.483	15.44	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			739.61350	816.683	15.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			212.87560	195.974	19.45	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,781.47560	1,873.574	19.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			165.54580	152.833	21.26	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,334.14580	2,430.433	21.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			454.49980	418.711	14.85	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			623.09980	696.311	14.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			336.58070	310.531	16.61	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,005.18070	1,088.131	16.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			151.28610	145.916	24.01	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,899.88610	3,003.516	24.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			642.68040	589.432	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			311.28040	367.032	13.04	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			638.00390	585.183	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			316.60390	372.783	13.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			152.98740	147.447	22.63	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,621.58740	2,725.047	22.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			808.75790	736.402	11.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			177.35790	214.002	11.96	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			750.98670	688.147	12.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			209.58670	255.747	12.28	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			251.38900	231.053	18.43	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,479.98900	1,568.653	18.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,288.70390	1,185.740	11.40	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			57.30390	63.340	11.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			971.79030	881.127	11.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			120.39030	138.727	11.55	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			624.22680	572.671	13.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			332.82680	390.271	13.19	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			956.33200	866.344	11.55	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			124.93200	143.944	11.55	719,720.00	5,000	54,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,325.40130	1,220.148	11.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			54.00130	57.748	11.39	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			647.39890	593.717	13.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			305.99890	361.317	13.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,146.84150	1,050.549	11.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			88.74150	101.549	11.48	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			875.47260	793.973	11.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			167.37260	194.973	11.73	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			722.53290	663.377	12.65	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	28/09/2015	Foreign Exchange Option	11.40	Put			264.43290	314.377	12.65	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			246.53660	227.988	18.96	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,658.43660	1,748.988	18.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			182.38060	168.696	21.10	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,324.28060	2,419.696	21.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			74.69610	64.530	27.18	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,016.59610	5,115.530	27.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			942.77790	861.670	11.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			177.37790	205.670	11.83	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			257.63810	239.712	19.57	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,902.23810	1,993.712	19.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			87.66100	78.427	26.96	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,152.26100	5,252.427	26.96	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,211.02100	1,116.189	11.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			95.62100	110.189	11.54	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			90.30870	78.313	26.81	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,572.50870	5,670.013	26.81	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,269.84130	1,174.611	11.53	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			102.04130	116.311	11.53	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,004.90310	923.246	11.92	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			187.10310	214.946	11.92	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			268.76670	251.119	20.21	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,150.96670	2,242.819	20.21	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			525.63040	492.510	15.79	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			873.73040	950.310	15.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,862.10120	2,750.712	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			14.60120	13.012	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,812.47140	2,700.960	14.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			14.97140	13.260	14.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,762.85100	2,651.211	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,485.31070	1,571.162	18.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			368.64610	345.519	18.38	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,571.14610	1,657.819	18.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			278.05360	324.481	12.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			775.48860	720.989	13.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			387.98860	443.289	13.26	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			248.29520	231.827	21.49	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,620.79520	2,714.127	21.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			382.81070	358.862	18.08	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			138.04780	155.840	11.65	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,148.05410	1,058.759	11.75	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			150.55410	171.059	11.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			335.71260	314.490	19.02	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,778.21260	1,866.790	19.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			875.55360	812.181	12.48	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			15.35100	13.511	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,005.58840	928.451	12.11	0.00	0	40,051

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	11.20	Put			208.08840	240.750	12.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			398.06000	373.208	17.78	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,400.56000	1,485.509	17.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,185.54780	1,093.539	11.65	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,060.72620	978.037	11.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			194.72620	221.837	11.96	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			277.72180	260.179	20.85	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,411.72180	2,503.979	20.85	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			90.58430	77.133	26.57	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,944.58430	6,040.933	26.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,322.84800	1,226.649	11.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			106.84800	120.449	11.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,067.71390	984.589	11.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			191.71390	218.389	11.95	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			650.30470	614.558	16.17	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			1,011.90470	1,086.258	16.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			796.04540	754.000	14.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			671.94540	739.800	14.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			792.83580	750.727	14.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			678.73580	746.527	14.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			799.27450	756.943	14.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			665.17450	732.743	14.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			631.97970	602.149	17.90	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,600.77970	1,679.549	17.90	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			635.73520	605.689	17.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,584.53520	1,663.089	17.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			633.85480	603.911	17.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,592.65480	1,671.311	17.88	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			639.99910	610.072	17.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,591.09910	1,669.772	17.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			638.11790	608.293	17.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,599.21790	1,677.993	17.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			641.89120	611.857	17.84	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,582.99120	1,661.556	17.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			786.86630	753.744	17.54	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,557.46630	1,631.445	17.54	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			784.69840	751.697	17.56	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,565.29840	1,639.397	17.56	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			789.05170	755.797	17.51	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,549.65170	1,623.497	17.51	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			793.14790	760.068	17.53	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,556.04790	1,630.068	17.53	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			790.96810	758.008	17.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,563.86810	1,638.008	17.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			795.33910	762.144	17.50	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,548.23910	1,622.144	17.50	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,102.09010	1,060.818	15.94	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	14/12/2016	Foreign Exchange Option	12.66	Put			1,059.89010	1,124.318	15.94	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,107.49080	1,066.962	15.90	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			1,045.29080	1,110.462	15.90	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,104.77870	1,063.882	15.92	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			1,052.57870	1,117.382	15.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			935.91140	900.813	17.25	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,524.01140	1,594.613	17.25	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			933.51380	898.536	17.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,531.61380	1,602.336	17.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			938.31370	903.101	17.23	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,516.41370	1,586.901	17.23	0.00	0	0
Total \$ / R Option											3,484,666.83	21,880	1,591,772
Total \$ / R											445,572,128.63	60,660	2,957,470
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.37970		11.48660			785,199.30	69	1,932
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.54420		11.65210			334,781.80	29	206
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.72240		11.83140			433,728.80	37	181
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			11.88770		11.99750			0.00	0	0
Total \$ / R MAXI Future											1,553,709.90	135	2,319
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,394.42530	7,276.408	11.98	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			29,907.23750	23,555.096	12.28	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			9,247.23750	13,585.096	12.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			43,636.82720	35,667.408	11.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3,976.82720	6,697.408	11.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			42,841.84560	34,952.788	11.96	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			4,181.84560	6,982.788	11.96	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			42,054.42530	34,246.408	11.98	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			18,245.67540	22,711.091	12.47	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			52,881.73350	46,613.877	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			18,671.73350	23,193.877	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			54,035.30690	47,653.602	12.44	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			17,825.30690	22,233.602	12.44	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			53,455.67540	47,131.091	12.47	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			56,068.84420	51,507.989	13.73	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			41,928.84420	48,267.989	13.73	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			55,675.48060	51,151.967	13.77	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			42,535.48060	48,911.967	13.77	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			55,285.73550	50,798.544	13.80	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			43,145.73550	49,558.544	13.80	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			68,024.62660	63,482.912	14.14	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			53,274.62660	59,712.912	14.14	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			67,667.17340	63,160.891	14.18	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			53,917.17340	60,390.891	14.18	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			68,384.62960	63,807.700	14.11	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 MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				52,634.62960	59,037.700	14.11	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											1,553,709.90	135	2,739
£ / R	On 16/03/2015	Foreign Exchange Future			17.40130			17.48130			17,383,898.70	999	34,800
£ / R	On 12/06/2015	Foreign Exchange Future			17.64210			17.72180			0.00	0	7,362
£ / R	On 14/09/2015	Foreign Exchange Future			17.90580			17.98560			0.00	0	1,037
£ / R	On 11/12/2015	Foreign Exchange Future			18.15420			18.23380			0.00	0	0
Total £ / R Future											17,383,898.70	999	43,199
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				7.54220	7.344	17.80	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				792.67810	724.512	11.17	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				31.37810	43.212	11.17	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				80.04500	104.838	11.47	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call				58.08650	54.102	13.95	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put				886.78650	962.802	13.95	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				13.35030	12.807	16.75	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,782.05030	1,861.507	16.75	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Put				1,840.89040	1,920.423	16.91	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call				46.68550	44.415	14.31	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put				995.38550	1,073.115	14.31	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				19.05000	18.423	16.03	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				1,537.75000	1,617.123	16.03	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				561.34500	506.138	11.47	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				2,166.24220	2,246.044	17.80	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				12.56390	12.072	16.86	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,821.26390	1,900.772	16.86	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				12.37580	11.896	16.89	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				1,831.07580	1,910.596	16.89	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Call				12.19040	11.723	16.91	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				1,366.32340	1,432.730	15.63	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				246.49690	233.285	15.65	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				1,374.69690	1,441.185	15.65	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				244.87990	231.755	15.67	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				1,383.07990	1,449.655	15.67	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				248.12340	234.830	15.63	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				505.24610	487.344	16.09	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				1,479.64610	1,541.544	16.09	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,006.28590	6,926.546	20.68	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.68590	0.746	20.68	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				509.40240	491.313	16.05	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				1,463.80240	1,525.513	16.05	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				507.31560	489.323	16.07	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				1,471.71560	1,533.523	16.07	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put				1,128.52150	1,181.896	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	11/12/2015	Foreign Exchange Option	18.50	Call			869.25920	843.148	14.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,135.45920	1,188.948	14.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			866.20550	840.214	14.99	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,142.40550	1,196.014	14.99	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			872.32150	846.096	14.96	0.00	0	0
Total £ / R Option											0.00	0	64,662
Total £ / R											17,383,898.70	999	107,861
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09691		0.09786			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09843		0.09938			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10011		0.10106			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			14.49250	10.389	21.53	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,228.99250	1,318.989	21.53	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			792.90060	703.385	14.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.40060	11.985	14.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			131.06810	101.993	17.39	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			345.56810	410.593	17.39	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			984.94160	900.197	14.19	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			47.44160	57.397	14.19	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			349.12440	307.253	16.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			411.62440	464.453	16.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			128.77230	111.195	19.83	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,191.27230	1,268.395	19.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,190.56760	1,100.138	13.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			84.96760	89.638	13.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			552.40780	497.134	15.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			446.80780	486.634	15.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			275.63260	245.133	18.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,170.03260	1,234.633	18.98	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	06/02/2015	Foreign Exchange Future			12.93450		13.02550			0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Future			12.93440		13.03640			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			12.95850		13.06080			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.00590		13.10920			8,154,699.30	627	80,101
€ / R	On	01/06/2015	Foreign Exchange Future			13.18160		13.28550			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.20730		13.31110			4,622,555.00	350	69,221
€ / R	On	14/09/2015	Foreign Exchange Future			13.43130		13.53560			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.64590		13.75150			21,151,145.00	1,550	1,550

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Future											33,928,399.30	2,527	161,579
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Call			167.54570	84.853	16.89	0.00	0	5,000
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Put			12.04570	20.353	16.89	0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Call			51.71560	29.319	15.10	0.00	0	4,000
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Put			185.31560	264.919	15.10	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			7.77750	5.961	18.13	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			936.97750	1,037.461	18.13	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			7.54590	5.790	18.18	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			946.74590	1,047.290	18.18	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			7.32200	5.624	18.23	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			956.52200	1,057.124	18.23	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			2.28120	1.735	20.05	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,351.48120	1,453.235	20.05	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,205.61250	2,308.194	22.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			100.40410	143.462	12.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			267.62610	218.865	12.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,839.06090	1,940.983	20.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			118.50190	97.940	14.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			678.69660	591.372	12.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			19.49660	35.472	12.24	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			359.60410	299.362	12.60	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,898.33830	2,000.402	20.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			36.80330	30.556	16.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			158.42610	212.965	12.73	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			38.07930	31.612	16.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			928.87930	1,025.712	16.90	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			8.26090	6.883	20.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,175.81730	2,278.361	21.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			8.13500	6.782	20.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			409.30190	492.040	14.32	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			54.19780	44.921	15.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			744.99780	839.021	15.99	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			7.53830	6.302	20.86	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,255.29350	2,357.934	22.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			6.99270	5.862	21.05	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			947.60330	1,044.656	16.99	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			25.29110	21.007	18.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,166.09110	1,265.107	18.04	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			5.01730	4.261	21.90	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,394.52890	2,497.307	22.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			4.81250	4.094	22.01	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,848.93500	1,950.882	20.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			8.01140	6.683	20.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,858.81140	1,960.783	20.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			4.49350	3.834	22.20	0.00	0	32,000

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	15.32	Call			4.74660	4.040	22.05	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,215.54660	2,318.140	22.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,947.79270	2,049.962	21.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			5.23280	4.436	21.79	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,146.03280	2,248.536	21.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			3.72890	3.207	22.72	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			154.19860	140.197	16.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,178.69860	1,268.597	16.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			142.79740	129.872	17.22	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,267.29740	1,358.272	17.22	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			156.62940	142.399	16.81	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,161.12940	1,250.799	16.81	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			155.40730	141.292	16.84	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,169.90730	1,259.692	16.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			375.30430	341.885	13.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			464.20430	534.585	13.78	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			85.18050	77.945	20.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,184.08050	2,280.645	20.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			88.14130	80.630	20.00	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,127.04130	2,223.330	20.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			777.23530	708.086	11.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			116.13530	150.786	11.95	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			86.14980	78.824	20.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,165.04980	2,261.525	20.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			85.66300	78.383	20.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,174.56300	2,271.083	20.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			267.85850	244.543	15.04	3,668,140.50	15,000	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			736.75850	817.243	15.04	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,957.28840	2,048.738	18.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			234.93080	221.940	18.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,939.33080	2,030.640	18.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			233.90600	220.985	18.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,948.30600	2,039.685	18.75	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			232.88840	220.038	18.78	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			803.56870	877.013	14.71	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,657.73930	1,745.424	17.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			417.74510	399.925	17.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,666.24510	1,754.025	17.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			416.26520	398.424	17.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,674.76520	1,762.524	17.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			655.06870	622.913	14.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			261.27830	256.803	21.24	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,009.77830	3,110.903	21.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			419.23930	401.324	17.57	0.00	0	0
Total € / R Option											3,668,140.50	15,000	324,265

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R											37,596,539.80	17,527	485,844
AU\$ / R	On	16/03/2015	Foreign Exchange Future			8.84370		8.89290			795,933.00	90	8,469
AU\$ / R	On	12/06/2015	Foreign Exchange Future			8.92430		8.97350			0.00	0	11,135
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.01510		9.06410			0.00	0	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.10210		9.15260			0.00	0	0
Total AU\$ / R Future											795,933.00	90	20,354
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			252.34280	282.098	16.68	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			47.04930	39.064	17.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			554.14930	595.364	17.63	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			18.16630	14.663	18.31	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			825.26630	870.964	18.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,311.70910	1,360.136	20.53	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			7.85590	6.509	19.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			1,104.95590	1,152.809	19.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			7.65360	6.342	19.59	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			1,114.75360	1,162.642	19.59	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			145.24280	125.798	16.68	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			7.45700	6.180	19.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			1,124.55700	1,172.480	19.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			4.60910	3.836	20.53	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			49.55050	44.716	17.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,326.05050	1,370.416	17.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			488.55400	458.021	14.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			165.05400	183.721	14.57	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			240.08360	223.489	15.24	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			416.58360	449.189	15.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			48.85200	44.069	17.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,335.35200	1,379.769	17.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			116.85580	107.889	16.50	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			793.35580	833.589	16.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			50.25880	45.374	17.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,316.75880	1,361.074	17.87	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,391.31220	1,431.562	16.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			104.42140	95.724	16.96	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,400.32140	1,440.624	16.96	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			106.41250	97.611	16.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,382.31250	1,422.511	16.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			105.41220	96.662	16.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			1,918.11450	1,868.061	13.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			15.51450	15.961	13.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			1,868.54120	1,818.582	13.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			15.94120	16.482	13.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,820.65410	1,770.806	13.66	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			18.05410	18.706	13.66	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option								0.00	0	6,206
Total AU\$ / R								795,933.00	90	26,560
CAD/ R On 16/03/2015 Foreign Exchange Future			9.11670		9.18070			0.00	0	140
CAD/ R On 12/06/2015 Foreign Exchange Future			9.23970		9.30400			0.00	0	1,631
Total CAD/ R Future								0.00	0	1,771
CAD/ R On 16/03/2015 Foreign Exchange Option	10.09	Call			12.69250	9.007	17.74	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.09	Put			921.99250	982.307	17.74	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.10	Call			12.28740	8.754	17.78	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.10	Put			931.58740	992.054	17.78	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.11	Call			11.95170	8.509	17.83	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.11	Put			941.25170	1,001.809	17.83	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.01	Put			815.86580	864.282	15.61	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	9.99	Call			112.85220	96.599	15.55	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	9.99	Put			798.85220	846.899	15.55	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.00	Call			111.34770	95.280	15.58	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.00	Put			807.34770	855.580	15.58	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.01	Call			109.86580	93.982	15.61	0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	1,771
CF CANDCon 16/03/2015 Foreign Exchange Future			64.23250		84.25640			0.00	0	10,000
Total CF CANDO CAFZ Future								0.00	0	10,000
Total CF CANDO CAFZ								0.00	0	10,000
CF CANDCon 02/03/2015 Foreign Exchange Future			240.17000		360.56000			0.00	0	30
Total CF CANDO CAGE Future								0.00	0	30
Total CF CANDO CAGE								0.00	0	30
CHF / R On 16/03/2015 Foreign Exchange Future			12.29480		12.42920			0.00	0	3,031
CHF / R On 12/06/2015 Foreign Exchange Future			12.52570		12.65860			0.00	0	6,502
Total CHF / R Future								0.00	0	9,533
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			76.49880	53.116	16.34	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			637.29880	748.316	16.34	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			75.06140	51.873	16.36	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			645.86140	757.073	16.36	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			73.65270	50.655	16.38	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			654.45270	765.855	16.38	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			910.42100	807.831	12.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			91.82100	122.131	12.83	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			902.40680	800.300	12.83	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			93.80680	124.600	12.83	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			894.42470	792.804	12.84	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			95.82470	127.104	12.84	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,533
CNH / R	On	16/03/2015	Foreign Exchange Future			1.81080		1.82590			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.81780		1.83450			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			516.66600	408.817	12.49	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			157.66600	200.817	12.49	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			449.34440	347.275	12.32	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			190.34440	239.275	12.32	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			386.82280	296.335	12.38	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			227.82280	288.335	12.38	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			522.82090	451.847	12.92	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			577.82090	673.847	12.92	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			477.67570	415.291	13.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			632.67570	737.291	13.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			440.75830	381.337	13.12	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			695.75830	803.337	13.12	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			0.12340		0.12450			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12070		0.12270			416,656.40	3,452	1,870
Total KES / R Future											416,656.40	3,452	1,878
Total KES / R											416,656.40	3,452	1,878
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05520		0.05600			0.00	0	10,840
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04770		0.04850			0.00	0	70,294
Total NGN / R Future											0.00	0	81,134
Total NGN / R											0.00	0	81,134
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.14290		1.14130			125,719.00	110	358
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.14410		1.14240			171,615.00	150	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.14580		1.14400			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.14790		1.14620			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 QUANTO € / \$ Future											297,334.00	260	658
Total QUANTO € / \$											297,334.00	260	658
RAIN	On	16/03/2015	Foreign Exchange Future			20,328.38000		20,494.43000			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			4.61930		4.67330			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.59950		4.65670			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			6.87540	5.555	14.86	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			323.57540	376.254	14.86	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			6.43240	5.255	14.98	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			333.13240	385.956	14.98	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			6.02050	4.976	15.11	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			342.72050	395.676	15.11	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			35.34550	29.773	13.41	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			368.64550	420.273	13.41	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			34.12000	28.716	13.46	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			377.42000	429.216	13.46	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			32.94060	27.700	13.51	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			386.24060	438.200	13.51	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			1.68640		1.70420			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.63610		1.65240			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											496 463 393.10	46,243	1,712,718
Total Options											7 152 807.33	36,880	1,987,325
Grand Total:											503,616,200.43	83,123	3,700,043