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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/02/2015

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			11.86640		11.69570			0.00	0	5,000
\$ / R On 16/02/2015 Foreign Exchange Future			11.87060		11.70020			0.00	0	1,405
\$ / R On 17/02/2015 Foreign Exchange Future			11.87200		11.70170			0.00	0	681
\$ / R On 23/02/2015 Foreign Exchange Future			11.87760		11.71230			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.88210		11.71630			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.88440		11.71830			0.00	0	2,248
\$ / R On 27/02/2015 Foreign Exchange Future			11.88670		11.72040			0.00	0	1,140
\$ / R On 09/03/2015 Foreign Exchange Future			11.90950		11.74050			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.91630		11.74660			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.92450		11.75440			646,188,655.00	54,190	1,178,780
\$ / R On 27/03/2015 Foreign Exchange Future			11.94620		11.77570			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.95610		11.78540			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.00920		11.83760			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			12.06690		11.89450			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			12.09320		11.92030			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.09930		11.92630			106,969,911.30	8,841	99,140
\$ / R On 26/06/2015 Foreign Exchange Future			12.12760		11.95410			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			12.19440		12.01970			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.25330		12.07740			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.28180		12.10540			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.28990		12.11340			14,797,039.60	1,204	28,137

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.31840		12.14130			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.37950		12.20120			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.43610		12.25670			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.46220		12.28230			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.46820		12.28820			0.00	0	39,362
\$ / R	On	21/12/2015	Foreign Exchange Future			12.48820		12.30790			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.64850		12.46640			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.65430		12.47220			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.82190		12.64000			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.82960		12.64780			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.01070		12.82910			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.01840		12.83690			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.18400		13.00280			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.19370		13.01250			0.00	0	0
<b>Total \$ / R Future</b>											<b>767,955,605.90</b>	<b>64,235</b>	<b>1,373,613</b>
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Call			111.20970	258.103	22.47	0.00	0	5,000
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Put			25.50970	1.703	22.47	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			161.02090	302.674	17.07	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			40.82090	12.074	17.07	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			175.43660	316.506	16.88	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			43.73660	14.506	16.88	0.00	0	0
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			518.42990	679.914	15.67	0.00	0	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			6.12990	2.314	15.67	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			194.75580	319.097	14.51	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			78.45580	36.997	14.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.06630	0.055	29.52	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,783.76630	2,617.955	29.52	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			916.99760	1,082.694	18.70	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.69760	0.594	18.70	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			570.83400	734.379	15.49	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			4.53400	2.279	15.49	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,418.30000	3,584.400	18.44	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.44	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			573.10960	737.126	15.41	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			4.80960	2.726	15.41	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			204.36640	329.328	14.51	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			83.96640	42.629	14.51	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			0.00000	122.194	15.24	1,221,938.00	10,000	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			0.00000	185.494	15.24	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			509.12990	670.983	14.76	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			8.72990	4.283	14.76	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			264.19010	393.246	13.84	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			93.69010	53.746	13.84	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			166.80350	265.057	14.20	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			200.20350	128.757	14.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,434.88970	1,604.916	17.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.48970	0.416	17.09	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,255.49280	1,425.333	16.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			1.09280	0.833	16.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,056.93490	1,226.300	15.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00020	0.000	27.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,754.40360	2,924.507	23.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00360	0.007	23.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.01140	0.018	20.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.002	35.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,245.60000	7,075.502	35.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			15.00740	26.725	20.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,260.60740	1,102.225	20.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,754.40020	3,924.500	27.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,309.22500	1,150.211	20.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			1.67950	4.561	26.04	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,447.27950	2,280.061	26.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			32.27250	54.946	17.84	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			857.87250	710.446	17.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,254.41140	2,424.518	20.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			886.06420	737.502	18.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			20.70060	35.906	19.22	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,086.30060	931.406	19.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			110.72110	176.151	14.76	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			356.32110	251.651	14.76	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			13.62500	24.711	20.54	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			394.60490	284.493	15.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			37.74760	63.797	17.38	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			783.34760	639.297	17.38	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			138.49050	215.886	14.24	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			284.09050	191.386	14.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			30.46420	52.002	18.01	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			291.02990	197.067	14.29	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			113.22780	179.790	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			348.82780	245.290	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			188.93540	292.007	14.01	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			194.53540	127.507	14.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			99.00490	158.993	15.02	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			218.59140	144.155	14.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			154.82620	241.272	14.16	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			250.42620	166.772	14.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			244.29400	362.751	13.84	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			139.89400	88.250	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			135.42990	211.567	14.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			173.18200	112.133	13.95	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			193.12650	298.043	14.00	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			188.72650	123.543	14.00	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	Call			304.04750	435.017	13.68	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			99.64750	60.517	13.68	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			172.99140	268.655	14.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			118.69770	73.476	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			267.16490	390.783	13.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			122.76490	76.283	13.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			357.93740	497.813	13.55	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			73.53740	43.313	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			207.58200	316.633	13.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			82.71100	49.278	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			310.49350	442.635	13.66	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			96.09350	58.135	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			394.24340	539.083	13.47	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			59.84340	34.583	13.47	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			273.09770	397.976	13.76	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			67.82490	39.644	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			365.04200	505.948	13.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			70.64200	41.448	13.53	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			488.89070	643.575	13.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			34.49070	19.075	13.28	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			337.11100	473.778	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			43.83690	24.678	13.36	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			409.30360	555.989	13.44	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			54.90360	31.489	13.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			743.51140	910.999	14.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			9.11140	6.499	14.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			372.22490	514.144	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			22.74130	14.104	13.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			531.11700	690.304	13.47	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			26.71700	15.804	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			772.48740	940.274	14.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			8.08740	5.774	14.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			448.23690	599.178	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			8.41530	6.006	14.40	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			753.15670	920.748	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			8.75670	6.248	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			968.03660	1,137.094	15.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			3.63660	2.594	15.18	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			557.14130	718.604	13.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			3.78520	2.701	15.14	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			860.04820	1,028.537	14.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			5.64820	4.037	14.77	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,245.54230	1,415.366	16.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			1.14230	0.866	16.30	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			762.81530	930.506	14.40	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			2.53490	1.800	15.51	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,007.49780	1,176.706	15.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			3.09780	2.206	15.32	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,654.58110	1,824.679	18.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.18110	0.179	18.01	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			958.18520	1,127.201	15.14	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			4.76300	7.699	29.21	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,079.06300	2,911.499	29.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			649.51250	813.613	13.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			23.81250	17.413	13.59	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			307.98840	431.361	13.75	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			15.68790	11.492	13.81	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			142.28840	95.161	13.75	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			209.24630	307.666	14.18	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			243.54630	171.466	14.18	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			981.67770	1,150.568	14.29	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			5.97770	4.368	14.29	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			751.38790	917.692	13.81	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			105.65710	158.397	15.70	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			560.25710	442.297	15.70	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			618.46460	779.975	13.35	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			33.06460	23.875	13.35	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			236.39650	317.300	14.31	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			398.79650	308.100	14.31	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			21.21430	25.276	28.38	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,333.61430	3,166.076	28.38	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,052.55080	1,219.766	13.15	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			14.95080	10.567	13.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			733.28510	892.604	12.87	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			45.68510	33.404	12.87	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			249.95440	321.946	14.99	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			565.45440	465.046	14.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			41.93610	48.336	28.90	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,627.43610	3,461.436	28.90	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			991.25680	1,153.004	12.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			24.82450	17.898	12.85	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			36.75680	26.104	12.68	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			807.87800	963.971	12.62	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			63.37800	47.071	12.62	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			347.23670	446.107	13.91	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			352.73670	279.207	13.91	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,119.32450	1,284.798	12.85	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			357.98760	453.640	14.06	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			397.68760	320.440	14.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			908.02400	1,065.121	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			61.72400	45.821	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			655.64470	798.025	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			129.34470	98.725	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			994.62780	1,154.335	12.60	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	10.80	Put			30.22190	23.075	12.88	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			125.49940	158.073	18.75	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,419.19940	1,278.773	18.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,221.59610	1,389.467	13.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			25.29610	20.167	13.08	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			843.76400	726.941	16.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			197.90360	250.879	16.53	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			901.60360	781.579	16.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,202.65190	1,370.259	13.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			26.35190	20.959	13.02	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,156.52190	1,322.375	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			306.45540	241.279	13.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			428.20550	535.319	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			311.90550	246.019	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			105.65670	133.052	19.60	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,639.35670	1,493.752	19.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			210.06400	266.241	16.26	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			207.64160	156.846	12.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			506.77890	625.371	13.08	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			230.47890	176.071	13.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			147.50460	186.100	17.92	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,221.20460	1,086.800	17.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			432.75540	540.579	13.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			146.93370	110.008	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			604.42610	736.519	12.60	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			158.12610	117.219	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			264.37030	334.882	15.27	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			638.07030	535.582	15.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			533.94160	656.146	12.92	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			64.73200	48.265	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			727.99560	878.084	12.60	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			101.69560	78.784	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			437.35200	545.885	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			301.05200	236.585	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			623.23370	759.308	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			48.32780	35.035	12.60	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			977.09750	1,136.309	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			50.79750	37.009	12.60	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			592.15230	721.525	12.60	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			165.85230	122.225	12.60	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			891.03200	1,047.565	12.60	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			883.21680	1,037.943	12.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			79.11680	60.343	12.52	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			258.20590	323.244	15.79	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			764.10590	655.644	15.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			55.02120	69.859	29.27	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,980.92120	3,822.259	29.27	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	26/06/2015	Foreign Exchange Option	10.80	Call			1,189.05350	1,354.768	12.85	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			34.95350	27.168	12.85	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			73.48920	90.554	28.68	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,203.78920	4,046.154	28.68	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,264.23810	1,430.657	12.77	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			44.53810	36.257	12.77	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			961.91740	1,116.095	12.37	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			92.21740	71.695	12.37	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			274.98070	335.894	16.51	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			965.28070	851.494	16.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			283.46040	339.638	17.19	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,176.06040	1,056.338	17.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			81.19960	102.086	28.39	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,503.79960	4,348.786	28.39	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,330.74240	1,497.268	12.73	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			53.34240	43.968	12.73	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,030.37150	1,183.306	12.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			102.97150	80.006	12.26	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			499.74090	594.592	14.34	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			554.34090	472.792	14.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			962.17120	1,112.276	12.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			138.77120	112.376	12.32	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			803.47510	947.854	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			200.07510	167.954	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,194.53880	1,353.255	12.22	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			43.84010	35.109	13.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,078.65350	1,935.317	20.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			170.46880	198.243	20.97	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,357.06880	2,208.343	20.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,594.88500	1,762.962	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			41.48500	33.062	13.12	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,557.24010	1,725.009	13.04	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			797.14960	698.592	15.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			300.05750	355.594	17.32	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,246.65750	1,125.694	17.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,211.37380	1,371.441	12.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			77.97380	61.541	12.26	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			192.05350	225.217	20.13	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			212.65940	176.740	12.54	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			752.44390	885.105	12.59	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			239.04390	195.205	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			157.68280	177.741	21.76	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,624.28280	2,467.841	21.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			410.54960	488.492	15.49	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			192.91050	162.265	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			809.36930	954.995	12.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			195.96930	165.095	12.51	0.00	0	25,000

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	13.40	Call			253.11790	299.054	18.40	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,539.71790	1,409.154	18.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			786.05940	926.640	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			81.13880	63.355	12.22	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,031.79920	1,183.792	12.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			118.39920	93.892	12.25	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			566.45240	669.174	13.75	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			453.05240	379.274	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			816.31050	962.165	12.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			210.04260	245.302	19.97	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,068.74260	1,926.902	19.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			94.62030	114.824	27.89	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,753.32030	4,596.424	27.89	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,102.95160	1,256.427	12.16	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			61.68880	49.955	12.57	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			111.65160	88.027	12.16	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			914.14070	1,060.586	12.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			172.84070	142.186	12.39	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			292.11100	343.164	17.86	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,420.81100	1,294.764	17.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,402.98880	1,568.355	12.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,169.71830	1,322.752	12.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			118.51830	93.252	12.03	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			299.87120	348.684	18.50	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,658.67120	1,529.184	18.50	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			110.79470	132.824	27.51	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,889.59470	4,733.324	27.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,470.09630	1,635.547	12.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			68.89630	56.047	12.51	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			112.37840	132.805	27.43	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,305.67840	5,146.705	27.43	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,532.08100	1,698.764	12.54	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			75.38100	62.664	12.54	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,230.43600	1,385.279	12.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			123.73600	99.179	12.00	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			307.59280	353.330	19.11	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,900.89280	1,767.230	19.11	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			626.95760	722.247	14.71	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			684.65760	600.047	14.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,149.20630	3,325.849	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			11.00630	7.649	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,099.83110	3,276.338	15.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			11.63110	8.138	15.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,050.49070	3,226.857	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,257.37130	1,144.759	17.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			427.35490	491.353	17.28	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,339.15490	1,223.153	17.28	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			194.82800	158.889	12.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			944.17630	1,082.692	12.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			265.97630	224.492	12.59	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			278.74010	315.907	20.35	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,360.54010	2,217.707	20.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			445.57130	512.959	17.00	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			93.99390	79.615	12.29	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,387.99220	1,553.074	12.21	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			99.79220	84.874	12.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			388.61750	445.171	17.94	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,540.41750	1,416.970	17.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,083.02800	1,227.089	12.24	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			12.29070	8.657	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,227.83090	1,377.359	11.91	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			139.63090	109.159	11.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			465.15670	535.777	16.71	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,176.95670	1,067.577	16.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,432.19390	1,597.815	12.29	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,286.92710	1,444.225	12.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			129.02710	106.025	12.04	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			313.72640	356.513	19.75	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,155.82640	2,018.314	19.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			112.20240	132.032	27.28	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,674.30240	5,513.832	27.28	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,587.61920	1,755.899	12.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			79.71920	67.699	12.52	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,294.61910	1,452.908	12.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			126.71910	104.708	12.05	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			757.04230	853.963	15.22	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			820.64230	735.463	15.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			922.22250	1,036.260	13.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			510.02250	441.960	13.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			930.16330	1,045.141	13.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			497.96330	430.841	13.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			926.17570	1,040.685	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			503.97570	436.385	13.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			723.19210	805.941	17.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,373.19210	1,274.041	17.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			720.97460	803.391	17.11	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,380.97460	1,281.491	17.11	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			718.70090	800.849	17.13	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,388.70090	1,288.949	17.13	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			725.88300	807.978	17.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,388.08300	1,288.378	17.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			730.39310	813.099	17.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,372.59310	1,273.499	17.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			728.16340	810.532	17.10	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	13/06/2016	Foreign Exchange Option	13.30	Put			1,380.36340	1,280.932	17.10	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			884.86750	976.537	16.92	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,365.76750	1,275.837	16.92	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			889.88640	982.234	16.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,350.78640	1,261.534	16.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			887.36720	979.375	16.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,358.26720	1,268.675	16.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			892.04300	983.733	16.92	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,365.14300	1,275.333	16.92	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			897.08640	989.448	16.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,350.18640	1,261.048	16.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			894.55500	986.583	16.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,357.65500	1,268.183	16.90	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,233.86190	1,343.815	15.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			871.06190	799.815	15.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,230.62810	1,340.233	15.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			877.82810	806.233	15.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,227.40640	1,336.678	15.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			884.60640	812.678	15.10	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,046.33850	1,146.055	16.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,343.83850	1,262.355	16.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,051.86180	1,152.239	16.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,329.36180	1,248.539	16.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,049.09360	1,149.140	16.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,336.59360	1,255.440	16.73	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,221,938.00</b>	<b>10,000</b>	<b>1,626,942</b>
<b>Total \$ / R</b>											<b>769,177,543.90</b>	<b>74,235</b>	<b>3,000,555</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.92450		11.75440			155,018.50	13	1,946
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.09930		11.92630			241,986.00	20	169
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.28990		12.11340			208,928.30	17	156
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.46820		12.28820			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>605,932.80</b>	<b>50</b>	<b>2,271</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			3,120.09890	1,769.659	13.35	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			1,202.19610	854.826	14.06	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			66,690.56060	83,338.734	14.02	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			1,250.56060	888.734	14.02	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			65,740.86660	82,373.963	13.99	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,300.86660	923.963	13.99	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			50,560.09890	66,219.659	13.35	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			67,642.19610	84,304.826	14.06	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			10,169.56030	7,878.387	12.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			72,020.12320	86,992.696	12.60	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			10,390.12320	8,062.696	12.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				73,582.62750	88,627.311	12.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				9,952.62750	7,697.311	12.60	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				72,799.56030	87,808.387	12.60	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				69,991.25620	81,860.678	12.68	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				28,651.25620	22,870.678	12.68	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				69,489.19970	81,302.299	12.72	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				29,149.19970	23,312.299	12.72	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				70,497.15730	82,508.167	12.67	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				28,157.15730	22,518.167	12.67	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				81,719.38690	93,484.944	12.99	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				37,899.38690	31,664.944	12.99	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				81,270.37380	92,984.218	13.02	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				38,450.37380	32,164.218	13.02	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				82,171.94440	94,063.893	12.97	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				37,351.94440	31,243.893	12.97	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>605,932.80</b>	<b>50</b>	<b>2,691</b>
£ / R	On 16/03/2015	Foreign Exchange Future			18.18890			17.89760			41,798,092.20	2,298	35,028
£ / R	On 12/06/2015	Foreign Exchange Future			18.44440			18.14830			922,220.00	50	6,911
£ / R	On 14/09/2015	Foreign Exchange Future			18.72700			18.42560			93,635.00	5	1,039
£ / R	On 11/12/2015	Foreign Exchange Future			18.99680			18.68900			0.00	0	0
<b>Total £ / R Future</b>											<b>42,813,947.20</b>	<b>2,353</b>	<b>42,978</b>
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				15.18980	28.054	16.98	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,192.82390	1,481.824	15.86	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				15.22390	12.924	15.86	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				23.19900	18.609	14.28	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call				139.16230	250.237	14.02	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put				551.56230	371.337	14.02	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				27.50470	54.286	16.14	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,379.90470	1,115.386	16.14	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Put				1,437.43340	1,170.140	16.27	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call				112.46150	208.029	14.30	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put				644.86150	449.129	14.30	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				41.11810	82.618	15.58	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				1,143.51810	893.718	15.58	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				920.79900	1,207.509	14.28	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,757.58980	1,479.154	16.98	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				25.82870	50.730	16.22	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,418.22870	1,151.830	16.22	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				25.42790	49.877	16.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				1,427.82790	1,160.977	16.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Call				25.03340	49.040	16.27	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				1,044.94940	859.508	15.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			350.91230	460.964	15.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,052.61230	866.564	15.03	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			348.59700	458.046	15.05	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,060.29700	873.646	15.05	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			353.24940	463.908	15.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			617.57730	736.448	14.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,151.97730	969.448	14.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,445.95910	7,747.251	20.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.35910	0.251	20.84	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			622.91810	742.829	14.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,137.31810	955.829	14.66	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			620.23990	739.629	14.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,144.63990	962.629	14.68	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			835.88250	686.741	13.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,030.98780	1,189.109	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			841.98780	692.309	13.50	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,027.10500	1,184.703	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			848.10500	697.903	13.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,034.88250	1,193.541	13.48	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>64,662</b>
<b>Total £ / R</b>											<b>42,813,947.20</b>	<b>2,353</b>	<b>107,640</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09923		0.09849			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10080		0.10005			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10255		0.10178			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,553</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			12.66410	16.807	21.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,163.66410	1,094.007	21.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			853.65690	926.834	16.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			4.65690	4.034	16.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			142.95170	172.627	17.49	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			293.95170	249.827	17.49	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,047.22430	1,117.206	15.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			42.52430	37.306	15.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			377.20770	419.577	16.41	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			372.50770	339.677	16.41	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			134.02410	150.553	19.67	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,129.32410	1,070.653	19.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,248.50780	1,316.843	14.39	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			70.70780	61.743	14.39	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			572.77670	619.181	15.52	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			394.97670	364.081	15.52	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			278.18730	300.625	18.50	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,100.38730	1,045.526	18.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>14,553</b>
€ / R	On	12/02/2015	Foreign Exchange Future			13.40560		13.22590			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.41910		13.24580			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.47570		13.29660			294,821,364.60	21,878	84,783
€ / R	On	01/06/2015	Foreign Exchange Future			13.66170		13.47930			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.68900		13.50610			7,761,663.00	567	69,326
€ / R	On	14/09/2015	Foreign Exchange Future			13.92860		13.74070			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.16150		13.96920			0.00	0	1,550
<b>Total € / R Future</b>											<b>302,583,027.60</b>	<b>22,445</b>	<b>166,366</b>
€ / R	On	12/02/2015	Foreign Exchange Option	13.33	Call			0.00000	95.482	17.42	477,408.50	5,000	5,000
€ / R	On	12/02/2015	Foreign Exchange Option	13.33	Put			0.00000	19.882	17.42	0.00	0	0
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Call			92.76160	238.285	20.15	0.00	0	4,000
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Put			36.86160	2.685	20.15	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			8.71000	19.520	17.56	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			752.91000	590.420	17.56	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			8.34770	18.856	17.62	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			762.54770	599.756	17.62	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			7.99990	18.216	17.68	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			772.19990	609.116	17.68	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			1.41730	3.515	19.11	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,165.61730	994.415	19.11	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,018.51130	1,842.737	21.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			54.29070	28.986	13.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			389.40530	529.457	13.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,653.05040	1,480.184	20.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			175.50720	263.657	13.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			858.48780	1,033.198	14.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			11.88780	7.498	14.42	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			500.89070	654.686	13.14	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,712.07510	1,538.592	20.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			49.53570	79.040	16.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			92.80530	53.757	13.34	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			51.46470	82.186	16.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			754.86470	606.486	16.15	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			9.65040	15.884	20.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,988.77110	1,813.166	21.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			9.47950	15.605	20.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			278.90720	187.957	13.88	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			77.08570	121.571	15.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			580.48570	445.871	15.35	1,360,798.29	3,052	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			8.67510	14.292	20.42	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,068.10950	1,892.074	21.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			7.94630	13.099	20.60	22,268.98	1,700	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			772.93570	623.340	16.23	448,181.68	719	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			32.34650	51.431	17.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			985.74650	825.731	17.23	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			5.37110	8.866	21.39	50,538.48	5,700	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,207.16400	2,030.509	22.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			5.11130	8.437	21.50	29,530.55	3,500	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,662.87950	1,489.905	20.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			9.31230	15.333	20.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,672.71230	1,499.633	20.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			4.70950	7.774	21.67	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			5.02780	8.300	21.53	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,028.42780	1,852.600	21.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,761.34630	1,587.399	20.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			5.64620	9.320	21.29	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,959.04620	1,783.620	21.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			3.76400	6.209	22.15	44,081.77	7,100	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			186.61380	233.334	16.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,017.31380	881.634	16.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			171.67400	214.682	16.36	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,102.37400	962.981	16.36	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			189.80020	237.322	15.97	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,000.50020	865.622	15.97	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			188.19840	235.318	16.00	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,008.89840	873.618	16.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			100.31240	124.859	19.22	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,944.21240	1,785.859	19.22	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			944.53720	1,106.567	12.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			88.43720	67.567	12.63	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			468.70110	575.893	13.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			362.60110	286.893	13.36	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			97.19040	120.959	19.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,991.09040	1,831.959	19.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			330.08740	406.478	14.28	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			603.98740	497.478	14.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			96.58290	120.200	19.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,000.48290	1,841.200	19.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			97.80340	121.724	19.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,981.70340	1,822.724	19.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,778.99350	1,638.074	17.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			262.14350	309.378	17.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,761.44350	1,620.778	17.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			260.91580	308.021	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,770.21580	1,629.421	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			259.69350	306.674	17.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,487.65860	1,365.248	16.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			455.11470	524.741	16.71	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	15.01	Put			1,495.91470	1,373.241	16.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			734.43530	841.756	13.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			665.23530	580.256	13.80	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			277.08870	319.777	20.20	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,807.88870	2,658.277	20.20	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			458.60910	528.773	16.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,479.40910	1,357.273	16.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			456.85860	526.748	16.69	0.00	0	0
<b>Total € / R Option</b>											<b>2,432,808.25</b>	<b>26,771</b>	<b>300,965</b>
<b>Total € / R</b>											<b>305,015,835.85</b>	<b>49,216</b>	<b>467,331</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.17470		9.10680			4,633,223.50	505	8,105
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.26090		9.19080			18,521.80	2	11,446
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.36050		9.28860			2,508,614.00	268	1,018
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.45820		9.38390			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>7,160,359.30</b>	<b>775</b>	<b>20,569</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			379.16280	331.525	17.86	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			34.83980	45.365	18.75	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			628.03980	570.665	18.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			896.71270	834.060	19.61	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			13.06670	18.185	19.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			906.26670	843.485	19.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			244.40890	286.834	17.12	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			137.60890	112.134	17.12	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			85.96280	106.225	17.86	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			12.69970	17.627	19.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			915.89970	852.927	19.67	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			7.46020	10.226	20.43	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,100.66020	1,035.526	20.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			13.51270	18.760	19.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			850.02870	911.116	15.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			59.22870	50.216	15.09	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			648.87740	705.251	14.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			108.07740	94.351	14.99	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			419.08260	464.942	15.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			228.28260	204.042	15.15	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			76.45670	89.145	18.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,125.65670	1,068.245	18.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			75.39830	87.929	18.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,134.59830	1,077.029	18.03	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			74.35390	86.731	18.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,143.55390	1,085.831	18.06	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			340.72720	382.150	15.31	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			299.92720	271.250	15.31	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			210.51260	239.282	16.05	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			519.71260	478.382	16.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			170.84260	195.407	16.43	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			630.04260	584.507	16.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,207.81940	1,150.596	16.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			139.06610	154.064	16.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,190.46610	1,133.564	16.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			137.73640	152.573	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,199.13640	1,142.073	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			136.41940	151.096	16.58	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,148.11980	2,221.109	15.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			14.21980	12.909	15.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,098.55180	2,171.564	15.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			14.65180	13.364	15.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,048.99810	2,122.036	14.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			15.09810	13.836	14.88	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,809</b>
<b>Total AU\$ / R</b>											<b>7,160,359.30</b>	<b>775</b>	<b>27,378</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.42120		9.37580			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.55120		9.50370			0.00	0	1,631
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			17.16480	23.320	17.53	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			731.36480	692.120	17.53	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			16.60440	22.612	17.57	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			740.80440	701.412	17.57	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			16.06210	21.927	17.61	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			750.26210	710.727	17.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			644.08490	620.367	15.29	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			141.71670	165.964	15.22	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			628.01670	604.764	15.22	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			139.74590	163.749	15.26	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			636.04590	612.549	15.26	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			137.78490	161.567	15.29	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			260.77950		165.05400			0.00	0	10,000
<b>Total CF CANDCO CAFZ Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDCO CAFZ</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO	On	02/03/2015	Foreign Exchange Future			1,556.74000		747.27000			46,702,200.00	30	0



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CF CANDO CAGE Future</b>								<b>46,702,200.00</b>	<b>30</b>	<b>0</b>
<b>Total CF CANDO CAGE</b>								<b>46,702,200.00</b>	<b>30</b>	<b>0</b>
CHF / R On 16/03/2015 Foreign Exchange Future			12.87920		12.73450			0.00	0	3,031
CHF / R On 12/06/2015 Foreign Exchange Future			13.12980		12.98000			0.00	0	6,502
<b>Total CHF / R Future</b>								<b>0.00</b>	<b>0</b>	<b>9,533</b>
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			142.26100	196.595	15.99	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			397.76100	307.395	15.99	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			139.47660	193.013	16.03	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			404.97660	313.813	16.03	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			136.74290	189.490	16.07	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			412.24290	320.290	16.07	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			1,173.05270	1,305.437	12.84	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			53.05270	35.637	12.84	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			1,190.33050	1,324.041	12.87	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			50.33050	34.241	12.87	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			1,181.67810	1,314.370	12.82	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			51.67810	34.570	12.82	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>9,533</b>
CNH / R On 16/03/2015 Foreign Exchange Future			1.89930		1.87210			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.90850		1.88160			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			879.47740	1,130.206	15.05	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			58.47740	37.206	15.05	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			793.72310	1,039.255	14.87	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			72.72310	46.255	14.87	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			710.85740	950.809	14.73	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			89.85740	57.809	14.73	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			792.60750	993.169	13.67	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			376.60750	308.169	13.67	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			733.81740	927.299	13.65	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			417.81740	342.299	13.65	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			677.83860	863.963	13.64	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			461.83860	378.963	13.64	0.00	0	0
<b>Total CNH / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R On 16/03/2015 Foreign Exchange Future			1.81300		1.78910			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
DKK / R	On	12/06/2015	Foreign Exchange Future			1.84930		1.82330			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.88620		1.85970			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			538.48300	746.512	15.63	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			47.48300	16.512	15.63	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			458.84740	655.891	15.67	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			67.84740	25.891	15.67	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			385.16740	569.162	15.71	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			94.16740	39.162	15.71	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,104.86520	1,306.717	14.83	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			271.86520	213.717	14.83	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,037.00560	1,233.752	14.85	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			304.00560	240.752	14.85	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			971.63330	1,164.198	14.91	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			338.63330	271.198	14.91	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			382.94560	323.852	14.38	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,516.01280	1,731.224	14.34	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			319.01280	269.224	14.34	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,444.99100	1,657.660	14.36	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			347.99100	295.660	14.36	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,379.94560	1,585.852	14.38	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.12940		0.12770			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12730		0.12480			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05400		0.05470			0.00	0	15,606
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04670		0.04770			0.00	0	76,374
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>91,980</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>91,980</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.13010		1.13120			0.00	0	338
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.13140		1.13250			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13330		1.13430			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13580		1.13680			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>638</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>638</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On	16/03/2015	Foreign Exchange Future			21,164.16000		20,880.14000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Future			4.73500		4.66170			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.71230		4.63700			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			3.93160	6.929	12.57	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			332.23160	261.928	12.57	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			3.69170	6.249	12.61	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			341.99170	271.248	12.61	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			3.46980	5.836	12.76	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			351.76980	280.836	12.76	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			31.04340	46.023	12.96	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			384.04340	323.723	12.96	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			29.90030	44.386	13.01	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			392.90030	332.086	13.01	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			28.80090	42.809	13.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			401.80090	340.508	13.06	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.75740		1.75090			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.70530		1.69880			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total Futures</b>											<b>1 167 821 072.80</b>	<b>89,888</b>	<b>1,736,162</b>
<b>Total Options</b>											<b>3 654 746.25</b>	<b>36,771</b>	<b>1,999,798</b>
<b>Grand Total:</b>											<b>1,171,475,819.05</b>	<b>126,659</b>	<b>3,735,960</b>