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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/02/2015 Foreign Exchange Future			11.70980		11.75650			0.00	0	1,405
\$ / R On 17/02/2015 Foreign Exchange Future			11.70980		11.75650			0.00	0	681
\$ / R On 23/02/2015 Foreign Exchange Future			11.71740		11.76030			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.72120		11.76410			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.72310		11.76600			0.00	0	2,248
\$ / R On 27/02/2015 Foreign Exchange Future			11.72500		11.76790			0.00	0	1,140
\$ / R On 09/03/2015 Foreign Exchange Future			11.74410		11.78720			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.74980		11.79300			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.75750		11.80070			53,038,082.50	4,511	1,188,878
\$ / R On 27/03/2015 Foreign Exchange Future			11.77760		11.82180			0.00	0	2,964
\$ / R On 01/04/2015 Foreign Exchange Future			11.78660		11.83140			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.83840		11.88380			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.89930		11.94100			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.92490		11.96700			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.93070		11.97300			373,908,138.00	31,340	117,748
\$ / R On 26/06/2015 Foreign Exchange Future			11.95830		12.00100			29,895,750.00	2,500	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			12.02310		12.06710			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.08020		12.12650			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.10780		12.15650			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.11570		12.16510			0.00	0	30,148
\$ / R On 28/09/2015 Foreign Exchange Future			12.14340		12.19510			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.20270		12.25940			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.25790		12.31690			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.28340		12.34070			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.28930		12.34620			614,465.00	50	39,663
\$ / R	On	21/12/2015	Foreign Exchange Future			12.30900		12.36450			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.41310		12.46150			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.46740		12.51530			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.47320		12.52110			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.64130		12.68990			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.64900		12.69770			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.83060		12.88010			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.83830		12.88790			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.00450		13.05480			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.01410		13.06450			0.00	0	0
Total \$ / R Future											457,456,435.50	38,401	1,399,742
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			195.66060	136.024	10.32	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			19.16060	6.224	10.32	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			210.28910	156.116	12.97	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			23.78910	16.316	12.97	0.00	0	0
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			564.51150	521.133	14.90	0.00	0	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			4.21150	3.733	14.90	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			226.47090	188.392	13.99	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			62.37090	67.191	13.99	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.07260	0.045	33.49	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,735.97260	2,778.845	33.49	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			964.83910	921.682	17.23	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.73910	0.482	17.23	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			617.42300	574.247	14.29	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			3.32300	3.047	14.29	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,466.00000	3,423.100	19.94	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.94	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			620.00570	576.421	13.97	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			4.00570	3.321	13.97	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			237.65870	201.665	14.23	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			69.75870	76.665	14.23	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			79.08130	61.586	15.96	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			261.18130	286.586	15.96	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			555.74140	511.881	13.86	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			7.84140	6.881	13.86	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			300.82950	265.638	13.76	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			83.62950	91.538	13.76	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			193.67120	168.331	14.34	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			180.67120	198.531	14.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,481.28880	1,437.976	16.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.58880	0.476	16.29	0.00	0	24,155

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	10.50	Call			1,301.87970	1,258.495	15.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			1.17970	0.995	15.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,103.32070	1,059.823	14.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00030	0.000	28.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,800.70850	2,757.506	23.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00850	0.006	23.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.02580	0.017	19.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00030	0.000	22.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,199.30030	7,242.500	22.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			19.98800	17.146	21.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,219.28800	1,259.646	21.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,800.70030	3,757.500	28.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,267.60700	1,308.198	21.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			3.52740	2.303	26.41	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,402.82740	2,444.803	26.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			40.52120	35.062	18.84	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			819.82120	857.562	18.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,300.72580	2,257.517	19.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			847.67540	885.705	19.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			26.66500	23.104	20.29	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,045.96500	1,085.604	20.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			130.45840	113.739	15.46	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			329.75840	356.239	15.46	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			18.30700	15.698	21.57	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			366.65280	394.590	15.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			46.98200	40.661	18.35	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			746.28200	783.161	18.35	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			161.23920	141.318	14.89	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			260.53920	283.818	14.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			38.37540	33.205	19.02	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			267.16420	290.781	14.94	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			133.25250	116.231	15.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			322.55250	348.731	15.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			218.40690	191.398	14.09	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			177.70690	193.898	14.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			117.35280	102.090	15.74	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			198.32380	218.067	14.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			179.18710	157.535	14.60	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			228.48710	250.035	14.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			278.47510	247.085	13.85	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			127.77510	139.585	13.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			157.86420	138.281	14.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			158.39720	172.629	13.98	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			223.45610	195.561	14.04	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			172.75610	188.061	14.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			341.69520	307.138	13.67	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			90.99520	99.638	13.67	0.00	0	120

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	11.80	Call			199.02380	175.567	14.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			108.37220	118.548	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			302.78960	270.085	13.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			112.08960	122.585	13.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			397.97000	361.208	13.52	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			67.27000	73.708	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			239.09720	210.129	13.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			75.59400	82.820	13.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			348.45880	313.609	13.65	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			87.75880	96.109	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			435.56150	397.596	13.43	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			54.86150	60.096	13.43	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			309.07220	276.048	13.76	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			62.09100	68.030	13.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			405.34400	368.331	13.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			64.64400	70.831	13.50	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			532.62280	492.350	13.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			31.92280	34.850	13.21	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			376.29400	340.320	13.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			40.37870	44.167	13.30	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			451.09170	412.684	13.39	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			50.39170	55.184	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			790.20770	746.608	13.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			9.50770	9.108	13.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			412.79100	375.530	13.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			21.27030	23.108	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			575.57970	534.586	13.12	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			24.87970	27.086	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			819.14450	775.533	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			8.44450	8.033	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			491.07870	451.667	13.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			8.78550	8.377	13.52	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			799.83980	756.235	13.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			9.13980	8.735	13.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,014.48320	970.930	14.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			3.78320	3.430	14.33	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			601.97030	560.608	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			3.93990	3.581	14.29	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			906.59840	862.993	13.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			5.89840	5.493	13.90	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,291.92620	1,248.537	15.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			1.22620	1.037	15.46	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			809.48550	765.877	13.52	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			2.62070	2.323	14.68	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,053.91490	1,010.386	14.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			3.21490	2.886	14.48	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,700.95290	1,657.694	17.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.25290	0.194	17.26	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,004.63990	961.081	14.29	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			7.44810	6.931	31.14	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,035.64810	3,079.331	31.14	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			696.68150	653.167	12.94	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			24.88150	25.567	12.94	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			345.26840	312.787	13.83	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			16.68740	16.932	13.19	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			133.46840	145.187	13.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			237.81290	213.993	14.40	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			226.01290	246.393	14.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,028.39630	984.096	13.76	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			6.59630	6.496	13.76	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			798.48740	754.532	13.19	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			123.97310	110.971	16.37	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			532.57310	564.371	16.37	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			665.69260	622.270	12.83	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			34.29260	35.670	12.83	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			263.92380	245.102	14.92	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			380.12380	406.702	14.92	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			23.77980	24.336	30.04	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,289.97980	3,335.936	30.04	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,099.14290	1,055.120	13.03	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			15.34290	16.720	13.03	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			779.73580	738.010	12.67	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			45.93580	49.610	12.67	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			277.01050	263.900	15.67	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			546.01050	574.599	15.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			46.47370	46.243	30.24	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,585.47370	3,626.943	30.24	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,035.70210	997.957	12.65	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			22.95270	25.922	12.71	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			34.70210	38.657	12.65	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			852.15360	816.274	12.55	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			61.15360	66.974	12.55	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			381.56430	361.951	14.37	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			340.56430	362.651	14.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,163.95270	1,125.222	12.71	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			392.12670	374.245	14.58	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			385.12670	409.345	14.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			952.31670	915.821	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			59.31670	65.121	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			698.36320	667.485	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			125.36320	136.785	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,039.20830	1,001.427	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			28.54400	31.265	12.63	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			140.88740	135.673	19.55	0.00	0	22,850

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	13.22	Put			1,387.88740	1,424.973	19.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,266.83290	1,226.742	12.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			23.83290	26.042	12.69	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			820.77820	853.215	16.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			220.53950	211.344	17.26	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			877.53950	910.644	17.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,247.78520	1,207.815	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			24.78520	27.115	12.63	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,201.54400	1,161.965	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			297.10310	317.643	14.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			465.39880	443.861	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			302.39880	323.161	14.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			118.96440	114.681	20.39	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,605.96440	1,643.981	20.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			233.77820	223.915	16.99	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			201.18930	217.168	13.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			546.33430	521.167	13.55	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			223.33430	240.467	13.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			165.21850	158.829	18.71	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,192.21850	1,228.129	18.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			470.10310	448.343	14.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			142.38490	154.924	12.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			646.22020	617.139	12.99	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			153.22020	166.439	12.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			292.56430	279.603	15.94	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			619.56430	648.903	15.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			574.18930	547.868	13.38	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			62.26280	68.350	12.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			771.47780	738.557	12.56	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			98.47780	107.857	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			474.85350	452.871	14.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			291.85350	312.171	14.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			665.38490	635.624	12.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			46.20830	50.727	12.60	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,021.62260	984.083	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			48.62260	53.383	12.60	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			633.70070	605.078	13.05	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			160.70070	174.378	13.05	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			935.26280	899.050	12.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			928.03060	891.981	12.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			77.03060	83.681	12.53	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			285.87760	274.250	16.48	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			744.87760	775.950	16.48	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			61.02270	58.740	29.60	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,940.02270	3,980.440	29.60	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,233.12130	1,194.113	12.57	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			32.12130	35.813	12.57	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			79.96110	76.701	28.89	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,162.86110	4,203.600	28.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,309.19370	1,267.786	12.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			42.09370	44.686	12.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,007.12640	970.488	12.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			90.02640	97.388	12.42	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			303.21970	292.169	17.18	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			946.11970	979.069	17.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			311.09100	300.463	17.84	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,154.59100	1,190.263	17.84	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			90.30770	88.145	28.62	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,463.80770	4,507.945	28.62	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,377.51030	1,334.083	12.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			51.01030	53.883	12.40	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,075.83250	1,037.945	12.36	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			99.33250	107.745	12.36	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			542.92240	522.654	14.98	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			546.42240	574.854	14.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,011.04060	972.386	12.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			135.94060	146.686	12.41	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			854.28740	819.783	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			199.18740	214.083	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,240.89720	1,198.509	12.17	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			40.37500	42.618	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,044.63890	2,087.498	20.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			185.63190	180.134	21.65	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,320.53190	2,364.434	21.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,643.11730	1,595.842	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			38.01730	40.142	12.81	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,605.47500	1,558.318	12.72	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			782.59940	815.860	16.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			328.25660	317.096	17.98	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,223.15660	1,261.396	17.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,257.63130	1,215.015	12.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			72.53130	79.315	12.15	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			209.73890	203.198	20.78	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			209.07750	227.102	12.73	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			799.39710	770.029	12.95	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			234.29710	254.328	12.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			167.29600	166.091	22.61	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,582.19600	2,630.391	22.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			447.69940	431.560	16.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			192.76790	206.469	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			861.06050	825.533	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			195.96050	209.833	12.59	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			277.24760	267.789	19.04	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,512.14760	1,552.089	19.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			834.17750	802.802	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			75.79720	82.809	12.17	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,079.69400	1,039.802	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			114.59400	124.102	12.33	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			611.14380	588.619	14.40	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			446.04380	472.919	14.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			867.86790	832.169	12.58	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			229.37040	221.942	20.60	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,034.27040	2,078.542	20.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			102.48910	97.591	27.94	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,707.38910	4,754.191	27.94	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,151.66190	1,109.312	12.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			58.07740	61.141	12.30	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			106.56190	115.912	12.24	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			965.59540	927.081	12.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			170.49540	183.681	12.53	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			319.25090	308.530	18.52	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,394.15090	1,435.130	18.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,453.17740	1,404.541	12.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,221.60510	1,174.835	12.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			112.20510	122.135	12.13	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			327.59120	315.595	19.10	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,628.19120	1,672.895	19.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			123.27200	113.830	27.55	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,843.87200	4,891.130	27.55	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,524.06860	1,470.469	12.25	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			64.66860	67.769	12.25	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			120.09180	114.405	27.46	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,253.19180	5,306.505	27.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,585.73940	1,531.023	12.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			68.83940	73.123	12.20	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,284.33180	1,233.647	11.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			117.43180	125.747	11.99	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			332.44840	321.104	19.66	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,865.54840	1,913.204	19.66	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			673.68720	649.425	15.27	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			672.98720	706.025	15.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,204.19720	3,147.315	15.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.99720	8.015	15.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,154.71480	3,097.834	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.51480	8.534	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,105.26430	3,048.385	14.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,232.76470	1,273.477	17.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			459.20420	443.863	17.79	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,313.00420	1,354.563	17.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			187.89360	201.810	12.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			997.99860	959.094	12.82	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	11.61	Put			261.79860	279.794	12.82	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			297.46400	288.352	20.86	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,321.26400	2,369.052	20.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			478.96470	462.777	17.50	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			88.31420	91.623	11.90	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,440.45040	1,387.139	11.83	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			94.25040	97.839	11.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			416.97790	403.471	18.46	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,510.77790	1,554.171	18.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,134.09360	1,091.110	12.42	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.06430	9.085	14.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,277.10170	1,230.537	12.04	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			130.90170	141.237	12.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			500.15150	483.054	17.22	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,153.95150	1,193.754	17.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,484.51420	1,430.923	11.90	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,334.09820	1,287.744	11.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			119.59820	128.744	11.89	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			334.18980	324.145	20.22	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,119.68980	2,165.145	20.22	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			118.21760	113.060	27.24	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,623.71760	5,674.060	27.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,637.85760	1,584.657	12.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			73.35760	75.657	12.06	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,341.73130	1,295.219	11.87	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			117.23130	126.219	11.87	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			326.95580	323.989	23.79	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,265.45580	3,310.889	23.79	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,127.70130	1,093.934	12.60	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			266.20130	280.834	12.60	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			795.76100	774.365	15.60	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			810.46100	836.965	15.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			962.40230	938.264	14.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			501.30230	525.064	14.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			970.48520	946.109	13.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			489.38520	512.909	13.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			966.42650	942.172	13.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			495.32650	518.972	13.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			756.45830	738.200	17.36	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,356.55830	1,386.900	17.36	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			754.09220	735.906	17.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,364.19220	1,394.606	17.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			751.73900	733.556	17.41	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,371.83900	1,402.256	17.41	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			758.81920	740.449	17.40	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,371.11920	1,401.449	17.40	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			763.56280	745.118	17.35	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	13.29	Put			1,355.86280	1,386.118	17.35	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			761.18450	742.812	17.38	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,363.48450	1,393.812	17.38	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			923.92570	902.163	17.16	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,353.82570	1,381.563	17.16	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			929.27100	907.360	17.12	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,339.17100	1,366.760	17.12	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			926.59180	904.755	17.14	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,346.49180	1,374.155	17.14	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			930.99800	909.125	17.15	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,353.09800	1,380.825	17.15	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			936.36130	914.347	17.11	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,338.46130	1,366.047	17.11	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			933.66990	911.730	17.13	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,345.76990	1,373.430	17.13	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,282.87800	1,257.234	15.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			868.07800	892.734	15.40	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,279.57310	1,253.973	15.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			874.77310	899.473	15.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,276.28030	1,250.737	15.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			881.48030	906.237	15.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,091.01330	1,066.069	16.96	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,336.51330	1,361.969	16.96	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,096.84860	1,071.770	16.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,322.34860	1,347.670	16.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,093.92440	1,068.913	16.94	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,329.42440	1,354.813	16.94	0.00	0	0
Total \$ / R Option											0.00	0	1,623,942
Total \$ / R											457,456,435.50	38,401	3,023,684
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.75750		11.80070			552,602.50	47	1,930
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.93070		11.97300			0.00	0	169
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.11570		12.16510			0.00	0	156
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.28930		12.34620			0.00	0	0
Total \$ / R MAXI Future											552,602.50	47	2,255
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,352.21490	1,321.940	13.09	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			54,964.42070	50,906.713	13.17	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			2,894.42070	3,156.713	13.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			72,321.00270	67,967.579	13.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			1,251.00270	1,217.579	13.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			71,370.67150	67,018.762	13.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			1,300.67150	1,268.761	13.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			70,422.21490	66,071.940	13.09	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			9,847.78420	10,785.710	12.56	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	11.31	Call				76,363.80360	73,090.371	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				10,063.80360	11,020.371	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				77,935.12060	74,624.794	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				9,635.12060	10,554.794	12.56	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				77,147.78420	73,855.710	12.56	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				75,144.24270	72,375.199	13.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				27,634.24270	29,805.199	13.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				74,632.54460	71,882.102	13.31	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				28,122.54460	30,312.102	13.31	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				74,125.35280	71,392.736	13.35	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				28,615.35280	30,822.736	13.35	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				86,741.16800	83,660.822	13.53	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				37,121.16800	39,730.822	13.53	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				86,282.08780	83,220.044	13.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				37,662.08780	40,290.044	13.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				87,203.77670	84,105.454	13.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				36,583.77670	39,175.454	13.49	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											552,602.50	47	2,675
£ / R	On 16/03/2015	Foreign Exchange Future			18.10430		18.12430				36,208.60	2	35,997
£ / R	On 12/06/2015	Foreign Exchange Future			18.35930		18.37710				0.00	0	6,961
£ / R	On 14/09/2015	Foreign Exchange Future			18.63760		18.66530				0.00	0	1,039
£ / R	On 11/12/2015	Foreign Exchange Future			18.90390		18.94290				0.00	0	0
Total £ / R Future											36,208.60	2	43,997
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				37.36650	31.158	15.18	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put				466.34930	470.478	13.08	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,414.13270	1,392.787	14.49	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				9.83270	8.487	14.49	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				1,210.06160	1,224.375	15.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				1,138.95380	1,117.318	12.93	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				14.65380	13.018	12.93	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call				681.55520	659.019	11.99	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put				57.25520	54.719	11.99	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call				160.64930	144.778	13.08	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,535.44680	1,552.394	16.47	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				57.23810	47.762	14.35	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				932.93810	943.462	14.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				34.94070	29.153	15.31	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,200.64070	1,214.853	15.31	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				34.36160	28.675	15.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,163.06650	1,176.858	15.18	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call				197.81900	180.668	12.81	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put				383.51900	386.368	12.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			33.79280	28.206	15.38	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,219.49280	1,233.906	15.38	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			19.74680	16.694	16.47	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			903.23970	914.468	15.09	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			427.57780	421.032	15.11	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			910.47780	921.732	15.11	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			433.12220	426.524	15.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			896.02220	907.224	15.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			430.33970	423.768	15.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,685.65170	7,657.946	21.26	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.35170	0.346	21.26	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			738.12080	729.687	15.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,012.82080	1,032.087	15.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			735.00850	726.601	15.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,019.70850	1,039.001	15.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			731.90750	723.526	15.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,026.60750	1,045.926	15.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			752.36780	775.754	14.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,190.97180	1,175.383	14.26	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			758.07180	781.483	14.26	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,199.58960	1,183.937	14.23	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			746.68960	770.037	14.23	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,195.26780	1,179.654	14.24	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											36,208.60	2	112,159
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09880		0.09910			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10038		0.10067			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10209		0.10244			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			17.62210	13.485	22.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,107.52210	1,133.085	22.16	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			914.55400	884.403	16.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			4.45400	4.003	16.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			170.93910	148.754	17.57	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			260.83910	268.354	17.57	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,107.30750	1,077.249	15.03	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			40.60750	39.349	15.03	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			420.79110	395.056	16.47	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			354.09110	357.156	16.47	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			155.75690	142.373	19.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,089.05690	1,104.473	19.92	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,311.83650	1,276.585	14.50	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			67.53650	67.485	14.50	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
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			624.39070	595.138	15.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			380.09070	386.038	15.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			308.31570	290.242	18.75	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,064.01570	1,081.141	18.75	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	23/02/2015	Foreign Exchange Future			13.36410		13.39010			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.41200		13.43820			11,266,080.00	840	84,802
€ / R	On	01/06/2015	Foreign Exchange Future			13.59860		13.62320			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.62520		13.65030			826,763,510.80	60,679	99,711
€ / R	On	14/09/2015	Foreign Exchange Future			13.85880		13.89260			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.08740		14.12990			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.87940		14.94000			0.00	0	0
Total € / R Future											838,029,590.80	61,519	196,770
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			13.76940	8.927	17.22	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			613.66940	634.827	17.22	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			13.28450	8.580	17.29	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			623.18450	644.480	17.29	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			12.81750	8.201	17.34	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			632.71750	654.101	17.34	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			2.26300	1.362	19.29	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,022.16300	1,047.261	19.29	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,878.13020	1,903.130	21.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			27.52490	27.767	12.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			491.44090	465.895	12.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,514.37390	1,538.490	20.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			234.01430	212.033	13.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			994.79860	967.725	13.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			6.59860	5.725	13.49	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			615.72490	589.767	12.44	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,573.01880	1,597.315	20.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			66.34210	57.890	15.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			53.24090	53.895	12.65	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			69.06720	60.337	15.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			630.86720	648.337	15.86	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			12.57390	10.490	20.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,848.48180	1,873.427	21.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			12.33630	10.284	20.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			195.81430	200.033	13.22	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			103.65280	91.730	14.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			465.45280	479.730	14.98	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			11.21880	9.315	20.24	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,927.58850	1,952.672	21.38	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			10.20960	8.444	20.40	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			648.14210	665.890	15.95	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			42.54900	36.923	17.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			854.34900	874.923	17.04	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			6.68180	5.427	21.13	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,066.32610	2,091.614	21.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			6.33020	5.130	21.22	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,524.13630	1,548.284	20.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			12.10360	10.082	20.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,533.90360	1,558.082	20.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			5.78850	4.672	21.38	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			6.21750	5.034	21.26	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,888.01750	1,913.034	21.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,622.00960	1,646.444	20.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			7.05510	5.744	21.03	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,818.85510	1,843.744	21.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			4.52610	3.614	21.83	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			218.67850	208.738	15.97	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			905.47850	920.138	15.97	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			201.13940	191.755	16.31	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			987.93940	1,003.155	16.31	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			222.43090	212.367	15.91	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			889.23090	903.767	15.91	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			220.54070	210.540	15.94	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			897.34070	911.940	15.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			67.54630	66.404	12.16	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			546.83080	528.158	13.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			296.53080	302.958	13.18	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			514.02700	525.105	14.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			112.72430	106.477	19.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,872.42430	1,891.277	19.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			117.13210	110.751	19.16	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,816.83210	1,835.551	19.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			1,067.84630	1,041.604	12.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			114.16630	107.875	19.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,853.86630	1,872.675	19.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			113.44200	107.173	19.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,863.14200	1,881.973	19.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			384.32700	370.305	14.21	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,663.82740	1,685.876	17.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			299.02570	287.312	17.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,646.42570	1,668.512	17.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			297.72190	286.038	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,655.12190	1,677.238	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			296.42740	284.676	17.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			822.33050	796.235	13.79	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			592.43050	608.835	13.79	0.00	0	6,076

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			517.35800	499.170	16.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,377.45800	1,401.770	16.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			515.37480	497.232	16.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,385.47480	1,409.832	16.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			513.40420	495.302	16.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,393.50420	1,417.902	16.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			312.53670	298.994	20.16	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,682.63670	2,711.594	20.16	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			0.00000	1,145.703	15.65	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			0.00000	1,206.303	15.65	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			0.00000	1,142.825	15.67	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			0.00000	1,213.425	15.67	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			0.00000	1,139.969	15.70	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			0.00000	1,220.569	15.70	0.00	0	0
Total € / R Option											0.00	0	291,965
Total € / R											838,029,590.80	61,519	488,735
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.11250		9.08920			774,562.50	85	8,180
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.19670		9.17230			0.00	0	11,446
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.29410		9.27500			0.00	0	767
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.38950		9.37520			0.00	0	0
Total AU\$ / R Future											774,562.50	85	20,393
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			240.81910	246.549	17.56	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			151.61910	134.049	17.56	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			87.91210	87.509	18.51	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			398.71210	375.009	18.51	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			37.57490	36.276	19.43	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			648.37490	623.776	19.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			8.77710	8.058	21.23	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,119.57710	1,095.558	21.23	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			15.66660	14.615	20.30	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			916.46660	892.115	20.30	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			15.19230	14.156	20.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			925.99230	901.656	20.33	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			14.77720	13.758	20.38	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			935.57720	911.258	20.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			121.92100	111.707	15.35	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,151.48600	1,126.525	18.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			82.68500	82.114	18.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,160.38500	1,135.414	18.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			840.59650	858.543	15.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			68.29650	61.843	15.50	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			644.22100	658.407	15.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			324.36390	305.594	15.72	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			219.86410	221.353	16.56	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			547.56410	524.653	16.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			422.65730	430.180	15.56	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			250.35730	233.480	15.56	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			83.78600	83.225	18.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			180.42850	181.017	16.95	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			658.12850	634.317	16.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			81.59910	81.019	18.60	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,169.29910	1,144.319	18.60	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			346.66390	352.294	15.72	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			146.62550	145.889	17.03	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,221.62550	1,201.789	17.03	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			145.24870	144.506	17.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,230.24870	1,210.406	17.05	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			148.01710	147.287	17.00	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,213.01710	1,193.187	17.00	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,139.32810	2,153.655	15.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			14.12810	14.155	15.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,089.75340	2,104.062	15.06	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			14.55340	14.562	15.06	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,040.19330	2,054.483	14.79	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			14.99330	14.983	14.79	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											774,562.50	85	27,202
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.43810		9.46540			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.56820		9.59450			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			25.25930	20.751	17.20	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			649.85930	672.651	17.20	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			24.48350	20.097	17.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			659.08350	681.996	17.24	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			23.73160	19.463	17.28	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			668.33160	691.363	17.28	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			584.93090	600.835	15.01	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			174.02440	163.419	14.94	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			569.52440	585.219	14.94	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			171.70990	161.212	14.98	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			577.20990	593.012	14.98	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			169.43090	159.035	15.01	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
CF CANDCO	16/03/2015		Foreign Exchange Future		167.53330			194.86630	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 CANDCO	02/03/2015		Foreign Exchange Future		703.39000			963.11000	0.00	0	0
Total CF CANDO CAGE Future								0.00	0	0	
Total CF CANDO CAGE								0.00	0	0	
CHF / R	On 16/03/2015		Foreign Exchange Future		12.64710			12.70670	189,706.50	15	3,046
CHF / R	On 12/06/2015		Foreign Exchange Future		12.89340			12.95570	0.00	0	6,502
Total CHF / R Future								189,706.50	15	9,548	
CHF / R	On 16/03/2015	12.99	Call		125.59120	103.434	15.86	0.00	0	0	
CHF / R	On 16/03/2015	12.99	Put		408.89120	446.334	15.86	0.00	0	0	
CHF / R	On 16/03/2015	13.00	Call		123.00720	101.229	15.90	0.00	0	0	
CHF / R	On 16/03/2015	13.00	Put		416.30720	454.129	15.90	0.00	0	0	
CHF / R	On 16/03/2015	13.01	Call		120.47310	99.068	15.94	0.00	0	0	
CHF / R	On 16/03/2015	13.01	Put		423.77310	461.968	15.94	0.00	0	0	
CHF / R	On 12/06/2015	11.86	Call		1,155.71240	1,095.179	13.13	0.00	0	0	
CHF / R	On 12/06/2015	11.86	Put		60.01240	61.779	13.13	0.00	0	0	
CHF / R	On 12/06/2015	11.84	Call		1,172.89970	1,112.155	13.11	0.00	0	0	
CHF / R	On 12/06/2015	11.84	Put		57.19970	58.755	13.11	0.00	0	0	
CHF / R	On 12/06/2015	11.85	Call		1,164.29250	1,103.653	13.12	0.00	0	0	
CHF / R	On 12/06/2015	11.85	Put		58.59250	60.253	13.12	0.00	0	0	
Total CHF / R Option								0.00	0	0	
Total CHF / R								189,706.50	15	9,548	
CNH / R	On 16/03/2015		Foreign Exchange Future		1.87690			1.88350	0.00	0	0
CNH / R	On 12/06/2015		Foreign Exchange Future		1.88700			1.89260	0.00	0	0
Total CNH / R Future								0.00	0	0	
CNH / R	On 16/03/2015	1.79	Call		986.76010	920.460	14.55	0.00	0	0	
CNH / R	On 16/03/2015	1.79	Put		51.76010	51.460	14.55	0.00	0	0	
CNH / R	On 16/03/2015	1.80	Call		898.81920	833.188	14.37	0.00	0	0	
CNH / R	On 16/03/2015	1.80	Put		63.81920	64.188	14.37	0.00	0	0	
CNH / R	On 16/03/2015	1.81	Call		814.34580	748.578	14.18	0.00	0	0	
CNH / R	On 16/03/2015	1.81	Put		79.34580	79.578	14.18	0.00	0	0	
CNH / R	On 12/06/2015	1.84	Call		885.48300	838.482	13.50	0.00	0	0	
CNH / R	On 12/06/2015	1.84	Put		359.48300	368.482	13.50	0.00	0	0	
CNH / R	On 12/06/2015	1.85	Call		824.45690	779.322	13.52	0.00	0	0	
CNH / R	On 12/06/2015	1.85	Put		398.45690	409.322	13.52	0.00	0	0	
CNH / R	On 12/06/2015	1.86	Call		766.09470	722.923	13.55	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			440.09470	452.923	13.55	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Future			1.80470		1.80860			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.83890		1.84450			253,768.20	138	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.87610		1.88290			0.00	0	0
Total DKK / R Future											253,768.20	138	138
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			703.05980	661.356	15.14	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			17.05980	14.356	15.14	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			612.81990	570.738	15.17	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			26.81990	23.738	15.17	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			526.69290	484.564	15.20	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			40.69290	37.564	15.20	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,264.11400	1,211.124	14.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			219.11400	222.124	14.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,191.51210	1,138.717	14.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			246.51210	249.717	14.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			1,122.77230	1,070.982	14.53	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			277.77230	281.982	14.53	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			325.16570	330.480	14.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,698.99290	1,633.604	13.97	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			269.99290	272.604	13.97	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,625.69050	1,560.149	13.97	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			296.69050	299.149	13.97	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,554.16570	1,491.480	14.03	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											253,768.20	138	138
KES / R	On	16/03/2015	Foreign Exchange Future			0.12780		0.12830			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12640		0.12630			0.00	0	1,870
Total KES / R Future											0.00	0	1,878
Total KES / R											0.00	0	1,878
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05590		0.05360			0.00	0	19,706
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04550		0.04500			25,389.00	558	81,573
Total NGN / R Future											25,389.00	558	101,279
Total NGN / R											25,389.00	558	101,279
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.14070		1.13880			17,110.50	15	337
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.14200		1.14010			0.00	0	300

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €	On 14/09/2015	Foreign Exchange Future			1.14390		1.14200			0.00	0	0
QUANTO €	On 11/12/2015	Foreign Exchange Future			1.14630		1.14450			0.00	0	0
Total QUANTO € / \$ Future										17,110.50	15	637
Total QUANTO € / \$										17,110.50	15	637
RAIN	On 16/03/2015	Foreign Exchange Future			20,991.66000		21,048.08000			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			4.73870		4.73670			0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Future			4.71570		4.71210			0.00	0	0
Total TRY / R Future										0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Call			6.99230	6.201	12.48	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Put			260.29230	257.501	12.48	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Call			6.31050	5.594	12.54	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Put			269.61050	266.894	12.54	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Call			5.87790	5.143	12.65	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Put			279.17790	276.443	12.65	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Call			45.31460	44.205	12.75	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Put			323.21460	318.505	12.75	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Call			43.69960	42.639	12.81	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Put			331.59960	326.939	12.81	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Call			42.14360	41.132	12.87	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Put			340.04360	335.432	12.87	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			1.72520		1.73600			0.00	0	12
ZMW / R	On 12/06/2015	Foreign Exchange Future			1.66100		1.68600			0.00	0	0
Total ZMW / R Future										0.00	0	12
Total ZMW / R										0.00	0	12
Total Futures										1 297 335 374.10	100,780	1,802,973
Total Options										0.00	0	1,991,298
Grand Total:										1,297,335,374.10	100,780	3,794,271