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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/02/2015 Foreign Exchange Future			11.64190		11.64530			10,372,932.90	891	0
\$ / R On 23/02/2015 Foreign Exchange Future			11.64920		11.65290			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.65280		11.65660			990,488.00	85	2,586
\$ / R On 26/02/2015 Foreign Exchange Future			11.65460		11.65850			11,980,928.80	1,028	1,953
\$ / R On 27/02/2015 Foreign Exchange Future			11.65650		11.66040			0.00	0	1,140
\$ / R On 09/03/2015 Foreign Exchange Future			11.67520		11.67930			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.68080		11.68500			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.68830		11.69260			127,110,262.50	10,875	1,188,586
\$ / R On 27/03/2015 Foreign Exchange Future			11.70900		11.71360			0.00	0	2,964
\$ / R On 01/04/2015 Foreign Exchange Future			11.71840		11.72310			0.00	0	116
\$ / R On 28/04/2015 Foreign Exchange Future			11.76960		11.77480			0.00	0	2,709
\$ / R On 13/05/2015 Foreign Exchange Future			11.79860		11.82500			94,388,800.00	8,000	8,000
\$ / R On 27/05/2015 Foreign Exchange Future			11.82600		11.83100			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.85170		11.85670			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.85760		11.86260			33,438,432.00	2,820	116,363
\$ / R On 26/06/2015 Foreign Exchange Future			11.88530		11.89020			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			11.95040		11.95530			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.00770		12.01240			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.03540		12.04000			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.04330		12.04780			566,035.10	47	28,115
\$ / R On 28/09/2015 Foreign Exchange Future			12.07100		12.07530			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			12.13030		12.13430			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.18540		12.18920			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.21060		12.21450			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.21650		12.22040			69,634,050.00	5,700	41,363
\$ / R	On	21/12/2015	Foreign Exchange Future			12.23590		12.23990			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.33890		12.34310			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.39580		12.39990			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.40200		12.40610			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.58140		12.58440			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.58960		12.59260			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.78340		12.78530			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.79170		12.79350			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.96900		12.96980			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.97930		12.98010			0.00	0	0
<b>Total \$ / R Future</b>											<b>348,481,929.30</b>	<b>29,446</b>	<b>1,403,391</b>
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			95.89380	71.900	16.16	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			20.59380	0.000	16.16	0.00	0	0
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			456.74520	451.895	16.23	0.00	0	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			3.84520	2.695	16.23	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			135.65540	121.303	13.47	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			79.05540	68.503	13.47	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.03610	0.029	40.84	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,843.43610	2,847.229	40.84	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			857.05490	852.986	17.96	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.45490	0.186	17.96	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			510.87680	505.538	15.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			4.27680	2.738	15.51	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,358.50000	3,354.600	21.39	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	21.39	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			513.85110	508.162	15.34	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			5.35110	3.562	15.34	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			149.08360	135.400	13.64	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			88.68360	78.900	13.64	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			38.97150	30.203	16.20	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			328.57150	323.703	16.20	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			450.33320	444.022	14.95	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			9.93320	7.522	14.95	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			214.34280	201.343	13.14	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			105.04280	96.144	13.14	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			132.35410	119.807	14.02	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			227.35410	219.007	14.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,373.03310	1,368.616	16.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.43310	0.316	16.10	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,193.56020	1,189.040	15.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.96020	0.740	15.33	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	10.70	Call			995.03050	990.202	14.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00030	0.000	18.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,692.60370	2,688.300	19.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00370	0.000	19.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.01180	0.007	19.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	24.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,307.40000	7,311.700	24.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			11.83580	9.748	21.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,319.23580	1,321.448	21.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,692.60030	3,688.300	18.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,368.22080	1,370.583	21.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			1.34580	1.098	26.81	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,508.74580	2,512.798	26.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			25.27110	21.269	18.88	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			912.67110	912.969	18.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,192.61180	2,188.307	19.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			941.28770	941.773	19.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			16.44450	13.700	20.46	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,143.84450	1,145.400	20.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			87.67300	77.699	15.19	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			395.07300	389.399	15.19	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			10.82080	8.883	21.75	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			435.43990	430.439	15.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			29.47030	24.923	18.35	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			836.87030	836.623	18.35	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			110.83140	99.524	14.58	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			318.23140	311.224	14.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			23.88770	20.073	19.08	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			325.65720	318.780	14.64	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			89.74540	79.636	15.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			387.14540	381.336	15.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			153.95920	141.056	13.72	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			221.35920	212.756	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			78.03990	68.739	15.50	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			247.58890	239.387	13.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			124.65570	112.722	14.27	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			282.05570	274.422	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			201.65240	188.343	13.31	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			159.05240	150.043	13.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			108.25720	97.080	14.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			196.41570	187.477	13.48	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			157.59980	144.606	13.66	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			214.99980	206.307	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			257.55300	244.793	13.21	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			114.95300	106.493	13.21	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			140.18890	127.687	13.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			135.88390	127.083	13.26	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	11.61	Call			222.93830	209.785	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			140.33830	131.485	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			308.64820	296.671	13.14	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			86.04820	78.371	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			169.01570	155.777	13.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			96.23620	88.235	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			263.63380	250.957	13.21	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			111.03380	102.657	13.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			343.35280	331.984	13.09	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			70.75280	63.684	13.09	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			228.48390	215.383	13.26	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			79.68090	72.237	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			315.42250	303.561	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			82.82250	75.261	13.13	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			434.65060	424.949	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			42.05060	36.649	12.98	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			288.83620	276.535	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			52.70620	46.588	13.03	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			357.80650	346.699	13.07	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			65.20650	58.399	13.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			683.00490	676.681	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			10.40490	8.381	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			322.28090	310.537	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			28.46340	24.205	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			475.69140	466.709	12.93	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			33.09140	28.409	12.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			711.71480	705.611	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			9.11480	7.311	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			395.30620	384.888	13.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			9.52700	7.653	13.21	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			692.55680	686.309	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			9.95680	8.009	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			906.29000	901.200	14.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			3.69000	2.900	14.10	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			501.06340	492.505	12.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			3.86380	3.039	14.06	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			798.69480	793.136	13.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			6.09480	4.836	13.63	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,183.60360	1,179.075	15.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			1.00360	0.775	15.29	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			702.12700	695.953	13.21	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			2.43050	1.902	14.48	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			945.66710	940.705	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			3.06710	2.405	14.27	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,592.76390	1,588.412	17.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.16390	0.112	17.05	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			896.46380	891.339	14.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			5.85990	5.146	32.16	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,142.25990	3,146.146	32.16	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			594.80060	586.117	12.77	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			31.20060	27.117	12.77	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			267.51780	254.369	13.39	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			19.73850	16.862	12.90	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			163.91780	155.369	13.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			179.29700	166.709	14.10	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			275.69700	267.709	14.10	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			921.38840	915.629	13.71	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			7.78840	6.630	13.71	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			693.33850	685.862	12.90	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			90.80380	82.397	16.20	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			607.70380	603.997	16.20	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			566.79330	557.256	12.72	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			43.69330	38.856	12.72	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			215.48450	203.340	14.68	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			440.68450	433.740	14.68	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			22.15410	20.869	30.67	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,397.35410	3,401.269	30.67	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			993.98600	986.525	12.76	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			19.18600	16.925	12.76	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			679.72300	669.004	12.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			54.92300	49.404	12.17	0.00	0	250
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			0.00000	302.709	13.78	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			0.00000	324.109	13.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			234.62970	223.204	15.43	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			613.62970	607.204	15.43	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			39.47210	37.448	30.16	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,688.47210	3,691.448	30.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			935.47200	926.261	12.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			30.16480	27.132	12.48	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			44.47200	40.261	12.36	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			756.91630	745.549	12.19	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			75.91630	69.549	12.19	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			325.38610	311.716	14.10	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			394.38610	385.716	14.10	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,061.16480	1,053.132	12.48	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			338.66920	325.218	14.33	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			441.96920	433.518	14.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			855.65700	845.235	12.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			73.05700	67.635	12.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			618.91290	605.744	12.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			156.31290	148.144	12.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			940.27330	930.794	12.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			36.61180	33.594	12.48	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			119.00610	112.877	19.35	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			1,476.40610	1,475.277	19.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,162.96680	1,155.425	12.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			30.36680	27.825	12.54	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			897.05910	892.458	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			188.16500	179.002	17.05	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			955.56500	951.402	17.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,144.65270	1,136.981	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			32.05270	29.381	12.52	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,099.21180	1,091.194	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			344.90200	335.788	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			403.19230	389.085	13.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			350.59230	341.485	13.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			100.39940	95.121	20.22	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,697.79940	1,697.521	20.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			199.65910	190.058	16.77	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			240.79180	231.838	13.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			477.64290	463.595	13.30	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			265.04290	255.995	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			140.39040	133.326	18.53	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,277.79040	1,275.726	18.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			407.50200	393.388	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			175.51780	167.093	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			570.25820	556.699	12.81	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			187.65820	179.100	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			251.22140	239.879	15.72	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			688.62140	682.279	15.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			503.39180	489.438	13.16	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			76.49240	70.872	12.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			684.38530	671.840	12.28	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			121.78530	114.240	12.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			411.85860	397.738	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			339.25860	330.138	13.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			588.11780	574.693	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			57.67330	53.194	12.34	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			923.12050	913.460	12.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			60.52050	55.860	12.33	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			558.60870	544.967	12.87	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			196.00870	187.367	12.87	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			839.09240	828.472	12.25	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			833.67220	822.910	12.24	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			93.47220	87.610	12.24	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			247.62880	236.818	16.26	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			817.42880	811.519	16.26	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			48.38980	45.841	29.07	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,038.18980	4,040.541	29.07	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,131.21540	1,123.386	12.40	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			41.01540	38.086	12.40	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			67.54860	64.057	28.59	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,262.24860	4,263.657	28.59	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,205.82650	1,198.423	12.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			50.52650	48.023	12.26	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			912.74850	902.646	12.18	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			107.44850	102.246	12.18	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			267.26710	256.263	16.96	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,021.96710	1,015.863	16.96	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			276.82320	266.514	17.64	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,234.42320	1,228.814	17.64	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			74.94970	71.539	28.05	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,562.54970	4,563.839	28.05	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,269.62910	1,262.813	12.13	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			57.22910	55.113	12.13	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			980.14840	970.661	12.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			117.74840	112.961	12.14	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			486.05660	473.110	14.75	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			606.05660	597.710	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			916.08150	905.951	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			158.28150	152.651	12.16	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			770.80980	758.919	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			233.00980	225.619	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,139.04940	1,131.337	12.03	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			45.64940	44.205	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,138.67800	2,136.432	20.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			165.17040	159.129	21.49	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,417.37040	2,415.829	21.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,530.79580	1,524.953	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			42.99580	41.653	12.63	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,493.44940	1,487.505	12.54	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			852.42210	845.266	15.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			292.82860	283.248	17.78	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,305.02860	1,299.948	17.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,155.34960	1,147.785	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			87.54960	84.485	12.02	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			186.47800	179.732	20.61	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			246.65440	239.140	12.55	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			722.91740	710.678	12.76	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			275.11740	267.378	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			154.46770	148.891	22.56	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,686.66770	2,685.591	22.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			400.22210	388.567	15.91	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			224.13350	216.831	12.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			776.35100	764.501	12.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			228.55100	221.201	12.40	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			246.40980	237.979	18.85	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,598.60980	1,594.679	18.85	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			754.45440	742.440	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			91.24940	88.037	12.03	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			982.47430	973.147	12.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			134.67430	129.847	12.12	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			549.08140	536.056	14.17	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			501.28140	492.756	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			781.93350	770.131	12.37	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			204.42400	197.844	20.44	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,129.12400	2,126.844	20.44	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			85.56890	82.614	27.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,810.26890	4,811.614	27.55	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,051.47770	1,043.012	12.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			64.07520	62.185	12.02	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			126.17770	122.012	12.06	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			869.87550	859.235	12.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			194.57550	188.235	12.19	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			285.27030	276.652	18.34	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,479.97030	1,475.652	18.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,339.37520	1,333.185	12.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,116.41010	1,108.741	11.97	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			132.11010	128.441	11.97	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			292.39540	285.113	18.94	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,718.09540	1,714.813	18.94	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			103.36660	100.784	27.37	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,949.06660	4,950.484	27.37	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,405.94890	1,400.135	12.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			71.64890	69.834	12.03	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			100.88480	98.781	27.10	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,361.68480	5,363.382	27.10	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,466.19490	1,460.908	12.00	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			76.99490	75.508	12.00	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,175.02830	1,168.159	11.87	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			135.82830	132.759	11.87	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			298.26320	291.984	19.51	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,959.06320	1,956.584	19.51	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			609.31860	599.577	15.08	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			734.81860	728.977	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,079.10330	3,075.289	15.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.70330	8.789	15.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,029.64900	3,025.842	14.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			9.24900	9.342	14.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,980.22770	2,976.429	14.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,312.23720	1,308.193	17.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			414.92360	407.207	17.63	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,394.52360	1,390.707	17.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			213.21760	209.350	12.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			903.26930	894.086	12.54	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			292.86930	287.586	12.54	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			268.82390	263.421	20.74	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,418.42390	2,416.921	20.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			432.63720	424.693	17.35	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			96.29050	94.943	11.71	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,323.16240	1,317.774	11.63	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			102.76240	101.274	11.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			376.74960	369.579	18.32	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,596.34960	1,593.079	18.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,033.61760	1,025.851	12.21	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.82770	9.929	14.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,171.99370	1,165.511	11.92	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			151.59370	149.011	11.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			451.66410	443.487	17.06	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,231.26410	1,226.987	17.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,366.69050	1,361.443	11.71	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,227.59390	1,221.786	11.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			137.69390	135.885	11.77	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			302.61190	296.714	20.10	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,212.71190	2,210.814	20.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			103.08930	100.781	27.06	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,733.18930	5,734.881	27.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,521.26370	1,516.568	11.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			81.36370	80.668	11.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,234.95340	1,229.199	11.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			135.05340	133.299	11.75	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			312.29320	306.635	23.88	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,369.19320	3,367.735	23.88	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,040.17710	1,034.776	12.53	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			297.07710	295.876	12.53	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			734.99770	727.145	15.48	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			865.09770	861.345	15.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			894.62980	887.210	13.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			548.52980	545.210	13.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			902.17460	894.786	13.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			536.07460	532.786	13.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			898.38810	890.984	13.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			542.28810	538.984	13.90	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			708.43410	700.245	17.23	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,414.03410	1,408.845	17.23	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			706.15020	697.968	17.25	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,421.75020	1,416.568	17.25	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			703.87870	695.709	17.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,429.47870	1,424.309	17.27	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			710.91770	702.713	17.26	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,428.31770	1,423.113	17.26	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			715.49940	707.281	17.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,412.89940	1,407.681	17.22	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			713.20230	704.991	17.24	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,420.60230	1,415.391	17.24	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			875.67700	866.763	17.01	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,400.37700	1,393.363	17.01	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			880.73980	871.807	16.97	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,385.43980	1,378.407	16.97	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			878.20200	869.279	16.99	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,392.90200	1,385.879	16.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			882.77570	873.909	17.01	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,399.27570	1,392.209	17.01	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			887.85780	878.979	16.97	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,384.35780	1,377.279	16.97	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			885.31360	876.438	16.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,391.81360	1,384.738	16.99	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,232.49450	1,222.268	15.24	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			902.69450	893.268	15.24	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,229.33210	1,219.117	15.27	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			909.53210	900.117	15.27	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,226.18120	1,215.978	15.29	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			916.38120	906.978	15.29	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,043.49290	1,033.999	16.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,373.39290	1,364.699	16.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,049.08260	1,039.561	16.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,358.98260	1,350.261	16.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,046.28490	1,036.770	16.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,366.18490	1,357.470	16.78	0.00	0	0
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,623,942</b>
<b>Total \$ / R</b>											<b>348,481,929.30</b>	<b>29,446</b>	<b>3,027,333</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.68830		11.69260			0.00	0	1,917
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.85760		11.86260			0.00	0	169
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.04330		12.04780			60,216.50	5	161
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.21650		12.22040			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>60,216.50</b>	<b>5</b>	<b>2,247</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			3,571.60540	3,315.953	12.96	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			1,542.22650	1,149.547	12.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			60,871.19760	60,032.651	12.79	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			1,611.19760	1,202.651	12.79	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			59,942.91660	59,109.614	12.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,682.91660	1,279.614	12.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			44,831.60540	44,145.953	12.96	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			61,802.22650	60,979.547	12.83	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			12,396.85480	11,424.037	12.28	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 MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			67,932.22920	66,499.028	12.31	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			12,672.22920	11,739.028	12.31	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			69,385.69360	67,874.132	12.25	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			12,125.69360	11,114.131	12.25	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			68,656.85480	67,184.037	12.28	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			67,040.98390	66,117.101	13.11	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			32,260.98390	31,787.101	13.11	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			66,575.80660	65,645.003	13.15	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			32,795.80660	32,315.003	13.15	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			67,510.56700	66,593.619	13.08	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			31,730.56700	31,263.619	13.08	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			78,777.41710	78,140.276	13.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			41,737.41710	41,490.276	13.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			78,350.57160	77,715.476	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			42,310.57160	42,065.476	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			79,207.22540	78,568.488	13.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			41,167.22540	40,918.488	13.36	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>60,216.50</b>	<b>5</b>	<b>2,667</b>
£ / R	On 16/03/2015	Foreign Exchange Future			17.93200		17.98530			502,096.00	28	36,004
£ / R	On 12/06/2015	Foreign Exchange Future			18.18010		18.23520			0.00	0	6,961
£ / R	On 14/09/2015	Foreign Exchange Future			18.45910		18.51380			0.00	0	1,039
£ / R	On 11/12/2015	Foreign Exchange Future			18.72450		18.77880			0.00	0	0
<b>Total £ / R Future</b>										<b>502,096.00</b>	<b>28</b>	<b>44,004</b>
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			16.99860	12.289	14.93	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			537.44810	570.772	12.45	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,273.33080	1,220.104	13.87	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			8.03080	8.104	13.87	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,330.29280	1,379.306	15.13	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			998.53210	945.845	12.32	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			13.23210	13.845	12.32	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			551.37170	504.753	11.76	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			66.07170	72.753	11.76	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			92.74810	72.772	12.45	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			1,663.67430	1,714.691	16.52	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			26.66980	19.116	13.91	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			1,041.36980	1,087.116	13.91	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			15.86280	11.494	15.09	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,320.56280	1,369.494	15.09	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			15.59280	11.306	15.13	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put			1,281.69860	1,330.289	14.93	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call			120.15470	96.829	12.20	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put			444.85470	474.829	12.20	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	19.31	Call			15.32870	11.121	15.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,340.02870	1,389.121	15.17	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			8.97430	6.691	16.52	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			983.34870	1,011.444	14.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			366.11550	339.199	14.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			990.91550	1,019.099	14.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			371.00090	343.911	14.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			975.80090	1,003.811	14.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			368.54870	341.544	14.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,534.13370	7,479.448	21.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.33370	0.348	21.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			661.09950	629.053	15.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,087.29950	1,109.953	15.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			658.24800	626.257	15.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,094.44800	1,117.157	15.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			655.41290	623.483	15.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,101.61290	1,124.383	15.07	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			812.58510	831.984	14.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,087.32480	1,052.457	14.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			818.52480	837.957	14.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,095.47080	1,060.535	14.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			806.67080	826.035	14.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,091.38510	1,056.484	14.04	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>68,162</b>
<b>Total £ / R</b>											<b>502,096.00</b>	<b>28</b>	<b>112,166</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09832		0.09869			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09987		0.10025			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10159		0.10197			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			9.56900	7.043	21.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,140.36900	1,174.543	21.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			872.84120	835.925	16.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			3.64120	3.425	16.19	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			130.15250	110.295	16.91	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			260.95250	277.795	16.91	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,060.15390	1,022.761	14.41	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			35.45390	35.961	14.41	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			375.22530	350.634	15.97	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			350.52530	363.834	15.97	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			129.44160	119.198	19.53	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,104.74160	1,132.398	19.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,260.05560	1,223.861	14.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			63.25560	64.661	14.07	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			576.49750	549.664	15.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			379.69750	390.464	15.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			276.14180	260.496	18.43	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,079.34180	1,101.296	18.43	0.00	0	0
<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	23/02/2015	Foreign Exchange Future			13.28060		13.30010			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.32740		13.34760			359,839.80	27	84,799
€ / R	On	01/06/2015	Foreign Exchange Future			13.50990		13.53060			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.53670		13.55740			135,367.00	10	99,711
€ / R	On	14/09/2015	Foreign Exchange Future			13.77190		13.79240			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.00050		14.01910			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.82850		14.84040			0.00	0	0
<b>Total € / R Future</b>											<b>495,206.80</b>	<b>37</b>	<b>196,767</b>
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			3.16300	1.029	17.44	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			693.06300	710.429	17.44	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			3.00780	0.983	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			702.90780	720.383	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			2.86050	0.939	17.65	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			712.76050	730.339	17.65	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			0.42960	0.204	21.89	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,110.32960	1,129.604	21.89	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,965.29360	1,983.973	20.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			32.71210	30.785	12.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			409.72790	387.912	12.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,599.02300	1,617.045	19.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			172.70320	156.230	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			903.68280	882.892	13.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			6.08280	5.492	13.34	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			530.31210	508.185	12.32	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,658.17880	1,676.289	19.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			42.29510	36.011	16.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			62.12790	60.512	12.49	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			44.13330	37.655	15.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			696.53330	710.255	15.92	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			6.62300	4.445	19.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,935.49060	1,954.114	20.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			6.47390	4.309	19.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			225.10320	228.830	13.13	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			69.44300	60.241	14.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			521.84300	532.841	14.99	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			5.77880	3.689	19.74	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,014.99410	2,033.766	20.12	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			5.16070	3.155	19.79	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			714.69510	728.611	16.02	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			26.35800	21.921	17.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			928.75800	944.521	17.17	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			3.09060	1.513	20.03	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,154.31800	2,173.335	20.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			2.89360	1.373	20.06	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,608.87390	1,626.909	19.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			6.32810	4.178	19.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,618.72810	1,636.778	19.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			2.59410	1.166	20.12	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			2.83090	1.329	20.08	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,975.23090	1,993.929	20.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,707.56070	1,725.755	19.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			3.30190	1.668	20.00	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,905.70190	1,924.268	20.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			1.91800	0.735	20.26	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			187.75140	177.147	15.99	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			967.15140	977.247	15.99	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			172.33600	162.480	16.34	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,051.73600	1,062.580	16.34	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			191.04550	180.288	15.93	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			950.44550	960.388	15.93	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			189.38930	178.709	15.96	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			958.78930	968.809	15.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			327.64230	329.288	13.06	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,948.16910	1,963.613	19.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			99.39290	93.941	19.24	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,891.99290	1,907.241	19.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			980.18330	958.507	11.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			72.78330	71.807	11.95	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			485.04230	465.988	13.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,929.42000	1,944.800	19.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			96.19170	90.904	19.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,938.79170	1,954.204	19.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			337.83600	322.153	14.16	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			560.43600	565.453	14.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			95.56910	90.313	19.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			96.82000	91.500	19.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,731.24840	1,743.838	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			266.21440	258.199	17.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,713.81440	1,726.299	17.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			264.92680	256.964	17.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,722.52680	1,735.064	17.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			263.64840	255.738	17.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			467.19190	457.018	16.63	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,448.09190	1,456.518	16.63	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	Call			465.37040	455.248	16.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,456.27040	1,464.748	16.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			755.43310	738.406	13.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			636.33310	637.906	13.69	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			279.48000	275.451	20.17	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,760.38000	2,774.951	20.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			469.03000	458.795	16.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,439.93000	1,448.295	16.60	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,118.44750	1,104.911	15.52	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,218.04750	1,216.411	15.52	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,115.68080	1,102.156	15.54	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,225.28080	1,223.656	15.54	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,112.56280	1,099.073	15.56	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,232.16280	1,230.573	15.56	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>291,965</b>
<b>Total € / R</b>											<b>495,206.80</b>	<b>37</b>	<b>488,732</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.11220		9.08120			2,278,050.00	250	8,180
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.19400		9.16370			487,282.00	53	11,496
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.29330		9.26270			0.00	0	767
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.38890		9.35720			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>2,765,332.00</b>	<b>303</b>	<b>20,443</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			388.91130	358.285	17.80	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			26.91140	25.917	18.84	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			645.71140	613.717	18.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			918.79800	886.931	19.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			9.65680	8.802	19.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			928.45680	896.602	19.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			216.95030	226.112	16.69	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			135.75030	113.912	16.69	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			70.11130	70.485	17.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			9.37100	8.535	19.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			938.17100	906.335	19.85	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			5.35850	4.818	20.87	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,124.15850	1,092.618	20.87	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			9.99800	9.131	19.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			826.44200	848.693	15.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			62.74200	54.693	15.10	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			628.05850	647.024	15.01	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			114.35850	103.024	15.01	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			404.33650	417.365	15.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			240.63650	223.365	15.26	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			73.36710	75.053	18.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,149.66710	1,121.053	18.26	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			72.34650	73.993	18.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,158.64650	1,129.993	18.29	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			71.33950	72.947	18.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,167.63950	1,138.947	18.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			328.02810	339.390	15.43	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			314.32810	295.390	15.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			203.19400	209.291	16.28	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			539.49400	515.291	16.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			164.98520	169.700	16.68	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			651.28520	625.700	16.68	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,230.55480	1,201.294	16.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			135.88240	137.291	16.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,213.18240	1,183.991	16.69	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			134.56140	135.934	16.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,221.86140	1,192.634	16.72	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			133.25480	134.594	16.74	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,120.95890	2,152.304	15.29	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			13.75890	13.404	15.29	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,071.43370	2,102.775	15.03	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			14.23370	13.875	15.03	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,021.92800	2,053.264	14.77	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			14.72800	14.364	14.77	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>2,765,332.00</b>	<b>303</b>	<b>27,252</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.41090		9.37130			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.53800		9.49860			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			11.51180	9.511	15.89	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			730.21180	688.611	15.89	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			11.11170	9.155	15.94	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			739.81170	698.255	15.94	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			10.72600	8.813	15.99	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			749.42600	707.913	15.99	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			648.48950	612.120	14.75	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			141.02990	144.165	14.68	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			632.42990	596.165	14.68	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			139.06000	142.127	14.71	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			640.46000	604.127	14.71	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			137.08950	140.120	14.75	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>



Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDCO	On 16/03/2015	Foreign Exchange Future			114.26640		128.61010			0.00	0	10,000
<b>Total CF CANDO CAFZ Future</b>										<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAFZ</b>										<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO	On 02/03/2015	Foreign Exchange Future			271.79000		386.35000			0.00	0	0
<b>Total CF CANDO CAGE Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGE</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On 16/03/2015	Foreign Exchange Future			12.55370		12.57580			138,090.70	11	3,067
CHF / R	On 12/06/2015	Foreign Exchange Future			12.79530		12.81790			0.00	0	6,502
<b>Total CHF / R Future</b>										<b>138,090.70</b>	<b>11</b>	<b>9,569</b>
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Call			78.65290	67.537	15.90	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	12.99	Put			492.85290	503.837	15.90	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Call			76.83760	65.878	15.94	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.00	Put			501.03760	512.178	15.94	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Call			75.06220	64.259	15.98	0.00	0	0
CHF / R	On 16/03/2015	Foreign Exchange Option	13.01	Put			509.26220	520.558	15.98	0.00	0	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.86	Call			1,031.16270	1,008.158	13.22	0.00	0	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.86	Put			73.26270	72.858	13.22	0.00	0	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.84	Call			1,047.98350	1,024.948	13.22	0.00	0	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.84	Put			70.08350	69.648	13.22	0.00	0	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.85	Call			1,039.55950	1,016.540	13.22	0.00	0	0
CHF / R	On 12/06/2015	Foreign Exchange Option	11.85	Put			71.65950	71.240	13.22	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>138,090.70</b>	<b>11</b>	<b>9,569</b>
CNH / R	On 16/03/2015	Foreign Exchange Future			1.85630		1.85920			0.00	0	0
CNH / R	On 12/06/2015	Foreign Exchange Future			1.86550		1.86790			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			758.34320	730.588	14.37	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.79	Put			66.34320	67.588	14.37	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.80	Call			674.89350	647.505	14.15	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.80	Put			82.89350	84.505	14.15	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.81	Call			594.86800	567.955	13.93	0.00	0	0
CNH / R	On 16/03/2015	Foreign Exchange Option	1.81	Put			102.86800	104.955	13.93	0.00	0	0
CNH / R	On 12/06/2015	Foreign Exchange Option	1.84	Call			712.22670	690.166	13.34	0.00	0	0
CNH / R	On 12/06/2015	Foreign Exchange Option	1.84	Put			433.22670	435.166	13.34	0.00	0	0
CNH / R	On 12/06/2015	Foreign Exchange Option	1.85	Call			655.52430	633.943	13.30	0.00	0	0
CNH / R	On 12/06/2015	Foreign Exchange Option	1.85	Put			476.52430	478.943	13.30	0.00	0	0
CNH / R	On 12/06/2015	Foreign Exchange Option	1.86	Call			607.02960	586.086	13.38	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
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			528.02960	531.086	13.38	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			1.79380		1.79610			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.82660		1.82950			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.86460		1.86710			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			570.70200	544.289	14.20	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			9.70200	6.289	14.20	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			479.07820	451.177	14.26	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			18.07820	13.177	14.26	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			392.60200	363.325	14.31	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			31.60200	25.325	14.31	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,130.02840	1,097.351	14.06	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			235.02840	231.351	14.06	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,059.57720	1,027.144	14.07	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			264.57720	261.143	14.07	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			993.90340	961.722	14.14	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			298.90340	295.722	14.14	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			346.55600	343.847	13.80	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,556.60370	1,529.045	13.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			285.60370	283.045	13.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,484.60490	1,456.914	13.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			313.60490	310.914	13.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,417.55600	1,389.847	13.80	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>138</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.12720		0.12710			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12580		0.12560			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			0.05680		0.05590			0.00	0	19,706
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04650		0.04610			0.00	0	81,573
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>101,279</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>101,279</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.14020		1.14150			0.00	0	337
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.14160		1.14290			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			1.14350		1.14480			0.00	0	0
QUANTO €	On 11/12/2015	Foreign Exchange Future			1.14600		1.14720			0.00	0	0
<b>Total QUANTO € / \$ Future</b>										<b>0.00</b>	<b>0</b>	<b>637</b>
<b>Total QUANTO € / \$</b>										<b>0.00</b>	<b>0</b>	<b>637</b>
RAIN	On 16/03/2015	Foreign Exchange Future			20,831.53000		20,866.31000			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			4.73810		4.74470			0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Future			4.71230		4.72090			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			4.53150	2.812	11.29	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Put			249.83150	254.712	11.29	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Call			4.02880	2.463	11.34	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Put			259.32880	264.363	11.34	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Call			3.68820	2.255	11.49	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Put			268.98820	274.155	11.49	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Call			42.25420	37.959	12.27	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Put			311.35420	315.659	12.27	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Call			40.67230	36.502	12.33	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Put			319.77230	324.202	12.33	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Call			39.15040	35.102	12.39	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Put			328.25040	332.802	12.39	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			1.68670		1.71210			0.00	0	12
ZMW / R	On 12/06/2015	Foreign Exchange Future			1.69310		1.72260			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>352,442,871.30</b>	<b>29,830</b>	<b>1,806,689</b>
<b>Total Options</b>										<b>0.00</b>	<b>0</b>	<b>1,991,298</b>
<b>Grand Total:</b>										<b>352,442,871.30</b>	<b>29,830</b>	<b>3,797,987</b>