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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/02/2015 Foreign Exchange Future			11.70030		11.64920			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.70390		11.65280			0.00	0	2,586
\$ / R On 26/02/2015 Foreign Exchange Future			11.70570		11.65460			0.00	0	1,953
\$ / R On 27/02/2015 Foreign Exchange Future			11.70750		11.65650			0.00	0	1,140
\$ / R On 09/03/2015 Foreign Exchange Future			11.72630		11.67520			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.73200		11.68080			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.73950		11.68830			185,308,007.50	15,785	1,183,888
\$ / R On 27/03/2015 Foreign Exchange Future			11.76030		11.70900			0.00	0	2,964
\$ / R On 01/04/2015 Foreign Exchange Future			11.76970		11.71840			0.00	0	116
\$ / R On 28/04/2015 Foreign Exchange Future			11.82100		11.76960			0.00	0	2,709
\$ / R On 13/05/2015 Foreign Exchange Future			11.84990		11.79860			94,799,200.00	8,000	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.85380		11.84950			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.87740		11.82600			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.90350		11.85170			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.90950		11.85760			809,905,547.50	68,005	180,674
\$ / R On 26/06/2015 Foreign Exchange Future			11.93750		11.88530			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			12.00370		11.95040			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.06180		12.00770			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.08990		12.03540			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.09790		12.04330			5,008,530.60	414	28,069
\$ / R On 28/09/2015 Foreign Exchange Future			12.12600		12.07100			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			12.18620		12.13030			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.24230		12.18540			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.26810		12.21060			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.27410		12.21650			20,865,970.00	1,700	41,363
\$ / R	On	21/12/2015	Foreign Exchange Future			12.29390		12.23590			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.39910		12.33890			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.45600		12.39580			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.46220		12.40200			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.64150		12.58140			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.64970		12.58960			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.84340		12.78340			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.85170		12.79170			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.02890		12.96900			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.03920		12.97930			0.00	0	0
Total \$ / R Future											1,115,887,255.60	93,904	1,460,958
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			451.89510	501.860	17.81	0.00	0	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			2.69510	1.560	17.81	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			121.30280	154.495	14.53	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			68.50280	50.596	14.53	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.02880	0.025	42.40	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,847.22880	2,796.125	42.40	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			852.98630	903.999	19.11	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.18630	0.099	19.11	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			505.53800	555.445	16.43	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			2.73800	1.545	16.43	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,354.60000	3,405.700	21.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	21.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			508.16240	557.788	16.12	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			3.56240	2.088	16.12	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			135.40020	167.561	14.41	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			78.90020	60.061	14.41	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			30.20280	36.586	16.35	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			323.70280	279.085	16.35	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			444.02200	492.250	15.63	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			7.52200	4.750	15.63	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			201.34350	234.308	13.47	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			96.14350	78.008	13.47	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			119.80690	136.002	13.80	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			219.00690	184.002	13.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,368.61640	1,419.753	16.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.31640	0.253	16.58	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,189.03980	1,240.078	15.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.73980	0.578	15.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			990.20180	1,040.973	14.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	30.49	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	9.00	Call			2,688.30010	2,739.503	24.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00010	0.003	24.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00670	0.006	20.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	26.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,311.70000	7,260.500	26.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			9.74780	10.376	21.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,321.44780	1,270.876	21.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,688.30000	3,739.500	30.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,370.58310	1,319.918	21.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			1.09830	1.299	27.24	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,512.79830	2,461.799	27.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			21.26920	22.628	18.63	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			912.96920	863.128	18.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,188.30670	2,239.506	20.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			941.77250	891.809	18.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			13.70000	14.337	20.24	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,145.40000	1,094.837	20.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			77.69950	86.465	14.94	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			389.39950	346.965	14.94	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			8.88310	9.418	21.65	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			430.43900	386.780	15.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			24.92330	26.667	18.10	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			836.62330	787.167	18.10	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			99.52400	111.279	14.33	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			311.22400	271.779	14.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			20.07250	21.309	18.83	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			318.78030	279.002	14.39	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			79.63590	88.667	14.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			381.33590	339.167	14.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			141.05610	158.378	13.46	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			212.75610	178.878	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			68.73900	76.280	15.25	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			239.38710	203.744	13.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			112.72240	126.273	14.02	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			274.42240	236.773	14.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			188.34320	214.538	13.33	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			150.04320	125.039	13.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			97.08030	108.501	14.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			187.47700	157.531	13.38	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			144.60650	162.390	13.40	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			206.30650	172.890	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			244.79280	276.183	13.26	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			106.49280	86.683	13.26	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			127.68710	143.244	13.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			127.08260	104.692	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			209.78530	238.073	13.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			131.48530	108.573	13.30	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	11.47	Call			296.67110	332.021	13.20	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			78.37110	62.521	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			155.77700	177.031	13.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			88.23500	70.932	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			250.95670	282.856	13.25	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			102.65670	83.356	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			331.98380	369.642	13.16	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			63.68380	50.142	13.16	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			215.38260	244.192	13.29	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			72.23730	57.329	13.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			303.56110	339.384	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			75.26110	59.884	13.19	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			424.94870	467.426	13.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			36.64870	27.926	13.07	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			276.53500	310.432	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			46.58820	35.994	13.11	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			346.69910	385.237	13.15	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			58.39910	45.737	13.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			676.68130	726.082	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			8.38130	6.582	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			310.53730	346.829	13.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			24.20500	18.032	13.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			466.70950	510.845	13.04	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			28.40950	21.345	13.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			705.61150	755.233	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			7.31150	5.733	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			384.88820	425.494	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			7.65260	6.003	13.60	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			686.30890	735.786	13.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			8.00890	6.286	13.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			901.20040	951.754	14.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			2.90040	2.254	14.50	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			492.50500	537.532	13.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			3.03910	2.363	14.45	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			793.13600	843.276	14.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			4.83600	3.776	14.03	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,179.07540	1,230.106	15.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.77540	0.605	15.72	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			695.95260	745.503	13.60	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			1.90180	1.473	14.88	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			940.70520	991.366	14.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			2.40520	1.866	14.67	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,588.41200	1,639.593	17.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.11200	0.093	17.59	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			891.33910	941.863	14.45	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			5.14610	4.292	31.32	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,146.14610	3,093.992	31.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			586.11690	631.168	12.79	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			27.11690	20.868	12.79	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			254.36900	282.018	13.33	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			16.86210	13.714	13.16	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			155.36900	131.718	13.33	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			166.70920	182.810	13.81	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			267.70920	232.510	13.81	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			915.62950	965.595	13.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			6.62950	5.295	13.96	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			685.86210	734.014	13.16	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			82.39730	87.874	15.86	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			603.99730	558.173	15.86	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			557.25600	600.340	12.70	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			38.85600	30.640	12.70	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			203.34000	215.658	14.36	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			433.74000	394.658	14.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			20.86870	19.792	30.17	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,401.26870	3,348.792	30.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			986.52520	1,035.487	12.92	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			16.92520	14.487	12.92	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			669.00370	713.551	12.28	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			49.40370	42.551	12.28	0.00	0	250
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			302.70860	321.736	13.54	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			324.10860	291.836	13.54	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			0.00000	318.819	13.60	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			0.00000	305.019	13.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			223.20410	233.366	15.13	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			607.20410	565.966	15.13	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			37.44750	37.906	29.97	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,691.44750	3,640.506	29.97	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			926.26140	972.777	12.45	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			27.13240	24.057	12.62	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			40.26140	35.377	12.45	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			745.54870	788.132	12.21	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			69.54870	60.732	12.21	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			311.71580	328.749	13.83	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			385.71580	351.349	13.83	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,053.13240	1,101.457	12.62	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			325.21760	342.041	14.08	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			433.51760	398.541	14.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			845.23470	890.378	12.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			67.63470	60.878	12.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			605.74380	640.636	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			148.14380	131.136	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			930.79430	977.247	12.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			33.59390	30.018	12.60	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			112.87710	115.203	19.04	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			1,475.27710	1,425.703	19.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,155.42510	1,204.325	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			27.82510	24.825	12.66	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			892.45830	847.462	16.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			179.00230	185.170	16.76	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			951.40230	905.670	16.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,136.98060	1,185.724	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			29.38060	26.224	12.64	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,091.19390	1,139.518	12.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			335.78840	306.871	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			389.08470	411.784	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			341.48470	312.285	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			95.12070	96.426	19.90	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,697.52070	1,646.926	19.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			190.05830	196.962	16.48	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			231.83820	208.786	13.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			463.59500	490.940	13.17	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			255.99500	231.440	13.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			133.32560	136.559	18.22	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,275.72560	1,227.059	18.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			393.38840	416.371	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			167.09270	148.584	12.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			556.69950	589.182	12.70	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			179.09950	159.682	12.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			239.87910	250.310	15.45	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			682.27910	640.810	15.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			489.43820	518.286	13.03	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			70.87210	63.830	12.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			671.84040	709.675	12.20	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			114.24040	100.175	12.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			397.73770	421.004	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			330.13770	301.504	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			574.69270	608.084	12.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			53.19430	47.747	12.46	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			913.45970	959.667	12.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			55.85970	50.167	12.44	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			544.96740	576.846	12.76	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			187.36740	167.346	12.76	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			828.47210	873.330	12.36	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			822.91030	867.207	12.35	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			87.61030	79.707	12.35	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			236.81850	246.159	16.01	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			811.51850	768.659	16.01	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			45.84130	48.691	29.17	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,040.54130	3,991.192	29.17	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,123.38600	1,171.833	12.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			38.08600	34.333	12.52	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			64.05720	65.049	28.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,263.65720	4,211.349	28.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,198.42250	1,247.731	12.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			48.02250	44.031	12.39	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			902.64590	948.312	12.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			102.24590	94.612	12.31	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			256.26250	265.408	16.74	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,015.86250	971.708	16.74	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			266.51390	274.672	17.42	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,228.81390	1,182.872	17.42	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			71.53860	72.557	27.88	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,563.83860	4,510.757	27.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,262.81340	1,314.601	12.37	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			55.11340	52.801	12.37	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			970.66100	1,016.988	12.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			112.96100	105.188	12.26	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			473.11030	493.004	14.59	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			597.71030	563.104	14.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			905.95080	949.998	12.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			152.65080	142.098	12.24	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			758.91870	794.451	12.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			225.61870	206.552	12.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,131.33690	1,179.279	12.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			44.20510	42.417	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,136.43210	2,084.951	20.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			159.12890	161.237	21.23	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,415.82890	2,363.337	21.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,524.95310	1,577.886	12.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			41.65310	39.986	12.85	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,487.50510	1,540.317	12.76	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			845.26650	805.016	15.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			283.24830	291.394	17.56	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,299.94830	1,253.494	17.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,147.78490	1,195.956	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			84.48490	78.056	12.11	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			179.73210	182.851	20.36	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			239.13970	219.285	12.47	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			710.67820	743.852	12.67	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			267.37820	245.952	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			148.89110	148.214	22.19	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,685.59110	2,630.314	22.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			388.56650	402.916	15.72	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			216.83110	199.177	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			764.50070	800.296	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			221.20070	202.396	12.33	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			237.97870	244.065	18.63	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,594.67870	1,546.165	18.63	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	14/09/2015	Foreign Exchange Option	11.54	Call			742.43970	777.185	12.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			88.03690	81.379	12.12	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			973.14660	1,018.511	12.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			129.84660	120.611	12.20	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			536.05640	559.317	14.03	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			492.75640	461.417	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			770.13110	807.077	12.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			197.84380	201.315	20.20	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,126.84380	2,075.315	20.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			82.61400	86.032	27.55	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,811.61400	4,760.032	27.55	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,043.01190	1,088.743	12.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			62.18500	60.399	12.29	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			122.01190	112.743	12.12	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			859.23520	903.153	12.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			188.23520	177.153	12.31	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			276.65240	283.782	18.12	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,475.65240	1,427.781	18.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,333.18500	1,386.399	12.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,108.74070	1,154.555	11.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			128.44070	118.355	11.99	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			285.11330	292.055	18.73	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,714.81330	1,665.855	18.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			100.78370	102.510	27.23	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,950.48370	4,896.310	27.23	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,400.13450	1,452.828	12.21	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			69.83450	66.628	12.21	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			98.78150	104.009	27.18	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,363.38150	5,311.709	27.18	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,460.90840	1,513.810	12.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			75.50840	71.510	12.14	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,168.15910	1,213.785	11.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			132.75910	121.485	11.85	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			291.98360	298.687	19.31	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,956.58360	1,906.387	19.31	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			599.57700	618.983	14.89	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			728.97700	690.883	14.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,075.28940	3,132.303	15.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.78940	8.203	15.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,025.84240	3,082.830	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			9.34240	8.730	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,976.42930	3,033.391	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,308.19260	1,261.813	17.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			407.20680	417.618	17.43	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,390.70680	1,343.518	17.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			209.35050	192.624	12.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			894.08570	930.166	12.45	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			287.58570	266.066	12.45	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			263.42060	268.165	20.53	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,416.92060	2,364.065	20.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			424.69260	435.913	17.14	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			94.94330	89.174	11.81	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,317.77420	1,369.205	11.73	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			101.27420	95.105	11.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			369.57920	378.694	18.12	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,593.07920	1,544.594	18.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,025.85050	1,066.724	12.15	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.92930	9.291	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,165.51140	1,209.975	11.86	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			149.01140	135.875	11.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			443.48700	455.582	16.86	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,226.98700	1,181.482	16.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,361.44330	1,413.274	11.81	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,221.78550	1,268.284	11.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			135.88550	124.384	11.74	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			296.71360	302.467	19.89	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,210.81360	2,158.566	19.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			100.78110	102.663	26.94	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,734.88110	5,678.763	26.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,516.56810	1,567.605	11.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			80.66810	73.705	11.98	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,229.19890	1,275.888	11.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			133.29890	121.988	11.73	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,034.77610	1,069.318	12.33	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			295.87610	270.218	12.33	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			306.63460	303.839	23.47	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,367.73460	3,304.739	23.47	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			727.14520	745.867	15.26	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			861.34520	819.867	15.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			887.21030	910.524	13.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			545.21030	508.324	13.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			894.78630	918.434	13.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			532.78630	496.234	13.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			890.98410	914.467	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			538.98410	502.267	13.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			700.24540	715.191	17.05	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,408.84540	1,363.690	17.05	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			697.96820	712.913	17.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,416.56820	1,371.413	17.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			695.70910	710.574	17.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,424.30910	1,379.074	17.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			702.71270	717.663	17.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,423.11270	1,377.963	17.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			707.28110	722.305	17.04	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	13/06/2016	Foreign Exchange Option	13.29	Put			1,407.68110	1,362.605	17.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			704.99060	720.015	17.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,415.39060	1,370.315	17.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			866.76310	883.909	16.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,393.36310	1,350.509	16.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			871.80670	889.109	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,378.40670	1,335.709	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			869.27850	886.506	16.84	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,385.87850	1,343.106	16.84	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			873.90940	891.119	16.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,392.20940	1,349.419	16.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			878.97920	896.346	16.81	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,377.27920	1,334.646	16.81	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			876.43790	893.723	16.83	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,384.73790	1,342.023	16.83	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,222.26800	1,244.986	15.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			893.26800	856.086	15.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,219.11730	1,241.635	15.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			900.11730	862.735	15.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,215.97840	1,238.310	15.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			906.97840	869.410	15.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,033.99930	1,053.379	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,364.69930	1,324.179	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,039.56130	1,059.112	16.62	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,350.26130	1,309.912	16.62	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,036.77040	1,056.239	16.64	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,357.47040	1,317.039	16.64	0.00	0	0
Total \$ / R Option											0.00	0	1,623,942
Total \$ / R											1,115,887,255.60	93,904	3,084,900
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.73950		11.68830			199,571.50	17	1,914
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.90950		11.85760			119,095.00	10	179
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.09790		12.04330			0.00	0	161
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.27410		12.21650			0.00	0	0
Total \$ / R MAXI Future											318,666.50	27	2,254
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,279.61360	992.324	13.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			44,145.95280	48,462.552	13.06	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			3,315.95280	2,512.552	13.06	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			60,979.54660	65,856.282	13.22	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			1,149.54660	906.282	13.22	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			60,032.65100	64,898.350	13.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			1,202.65100	948.350	13.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			59,109.61360	63,942.324	13.13	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			11,424.03670	10,017.495	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 MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				66,499.02810	70,252.373	12.23	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				11,739.02810	10,302.373	12.23	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				67,874.13150	71,753.653	12.21	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				11,114.13150	9,803.653	12.21	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				67,184.03670	70,967.495	12.20	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				66,593.61880	69,677.443	12.98	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				31,263.61880	28,887.443	12.98	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				66,117.10120	69,175.568	13.01	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				31,787.10120	29,385.568	13.01	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				65,645.00330	68,677.494	13.05	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				32,315.00330	29,887.494	13.05	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				78,140.27640	80,886.311	13.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				41,490.27640	38,476.311	13.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				77,715.47560	80,440.033	13.24	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				42,065.47560	39,030.033	13.24	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				78,568.48810	81,336.106	13.17	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				40,918.48810	37,926.106	13.17	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											318,666.50	27	2,674
£ / R	On 16/03/2015	Foreign Exchange Future			18.10700			17.93200			90,535.00	5	36,004
£ / R	On 12/06/2015	Foreign Exchange Future			18.35750			18.18010			0.00	0	6,961
£ / R	On 14/09/2015	Foreign Exchange Future			18.64070			18.45910			223,688.40	12	1,051
£ / R	On 11/12/2015	Foreign Exchange Future			18.91170			18.72450			0.00	0	0
Total £ / R Future											314,223.40	17	44,016
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				12.28890	15.762	14.18	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put				570.77200	430.522	12.06	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,220.10420	1,392.758	14.88	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				8.10420	5.758	14.88	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				1,379.30580	1,207.428	14.39	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				945.84520	1,116.566	13.34	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				13.84520	9.566	13.34	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call				504.75300	648.626	11.97	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put				72.75300	41.626	11.97	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call				72.77200	107.522	12.06	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,714.69140	1,541.281	15.83	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				19.11640	25.195	13.12	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				1,087.11640	918.195	13.12	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				11.49420	14.683	14.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,369.49420	1,197.684	14.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				11.30580	14.428	14.39	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,330.28890	1,158.762	14.18	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call				96.82910	142.008	11.83	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put				474.82910	345.008	11.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			11.12090	14.178	14.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,389.12090	1,217.178	14.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			6.69140	8.281	15.83	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,011.44370	879.274	14.50	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			339.19880	384.050	14.52	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,019.09880	886.550	14.52	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			343.91110	389.519	14.48	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,003.81110	872.019	14.48	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			341.54370	386.774	14.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,479.44800	7,660.972	21.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.34800	0.272	21.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			629.05280	692.158	14.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,109.95280	991.458	14.73	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			626.25720	689.034	14.75	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,117.15720	998.334	14.75	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			623.48320	685.928	14.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,124.38320	1,005.228	14.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			831.98360	733.989	13.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,052.45710	1,141.296	13.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			837.95710	739.596	13.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,060.53520	1,150.095	13.76	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			826.03520	728.395	13.76	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,056.48360	1,145.689	13.78	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											314,223.40	17	112,178
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09843		0.09832			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09997		0.09987			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10172		0.10159			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			7.04280	5.315	21.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,174.54280	1,162.215	21.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			835.92530	846.216	16.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			3.42530	3.116	16.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			110.29450	103.667	16.17	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			277.79450	260.567	16.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,022.76080	1,030.988	14.32	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			35.96080	33.588	14.32	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			350.63370	346.746	15.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			363.83370	349.346	15.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			119.19830	113.147	19.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,132.39830	1,115.747	19.09	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,223.86140	1,233.273	13.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			64.66140	61.373	13.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			549.66450	548.479	15.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			390.46450	376.579	15.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			260.49570	255.114	18.13	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,101.29570	1,083.214	18.13	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			13.28990		13.28060			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.33670		13.32740			93,356.90	7	84,799
€ / R	On	01/06/2015	Foreign Exchange Future			13.51920		13.50990			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.54640		13.53670			13,641,224.80	1,007	99,711
€ / R	On	14/09/2015	Foreign Exchange Future			13.78380		13.77190			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.01520		14.00050			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.84240		14.82850			0.00	0	0
Total € / R Future											13,734,581.70	1,014	196,767
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			1.02900	1.125	19.09	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			710.42900	701.224	19.09	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			0.98270	1.074	19.21	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			720.38270	711.174	19.21	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			0.93890	1.027	19.33	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			730.33890	721.127	19.33	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			0.20390	0.225	24.00	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,129.60390	1,120.325	24.00	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,983.97300	1,974.584	20.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			30.78470	28.357	12.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			387.91230	393.172	12.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,617.04460	1,607.386	19.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			156.23040	156.838	13.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			882.89240	891.647	13.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			5.49240	4.947	13.47	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			508.18470	515.057	12.40	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,676.28940	1,666.697	19.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			36.01120	34.691	15.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			60.51230	56.472	12.55	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			37.65540	36.328	15.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			710.25540	699.628	15.88	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			4.44460	4.086	19.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,954.11350	1,944.713	20.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			4.30930	3.962	19.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			228.83040	220.138	13.12	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			60.24140	59.026	14.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			532.84140	522.326	14.96	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			3.68940	3.397	19.79	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,033.76630	2,024.395	20.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			3.15500	2.910	19.86	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			728.61120	717.991	15.98	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			21.92070	20.763	17.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			944.52070	934.063	17.14	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			1.51350	1.413	20.16	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,173.33500	2,163.999	20.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			1.37300	1.284	20.20	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,626.90930	1,617.262	19.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			4.17790	3.843	19.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,636.77790	1,627.143	19.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			1.16630	1.095	20.27	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			1.32900	1.244	20.22	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,993.92900	1,984.544	20.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,725.75500	1,716.210	19.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			1.66780	1.554	20.12	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,924.26780	1,914.854	20.12	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.73500	0.698	20.46	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			177.14720	172.800	15.78	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			977.24720	963.601	15.78	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			162.47990	158.014	16.12	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,062.57990	1,048.814	16.12	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			180.28780	175.965	15.71	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			960.38780	946.766	15.71	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			178.70860	174.374	15.75	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			968.80860	955.174	15.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			71.80670	69.966	11.98	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			465.98810	467.482	12.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			329.28810	321.082	12.98	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			565.45340	554.209	14.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			90.31310	86.294	19.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,963.61310	1,949.894	19.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			93.94080	89.875	19.00	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,907.24080	1,893.475	19.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			958.50670	966.366	11.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			91.49960	87.465	19.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,944.79960	1,931.065	19.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			90.90350	86.877	19.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,954.20350	1,940.477	19.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			322.15340	320.609	14.03	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,743.83750	1,730.447	17.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			258.19870	256.738	17.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,726.29870	1,712.938	17.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			256.96360	255.488	17.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,735.06360	1,721.688	17.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			255.73750	254.247	17.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			738.40620	743.157	13.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			637.90620	627.957	13.65	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			458.79520	460.945	16.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,448.29520	1,435.745	16.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			457.01820	459.155	16.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,456.51820	1,443.955	16.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			455.24820	457.372	16.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,464.74820	1,452.172	16.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			275.45060	276.254	20.14	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,774.95060	2,761.054	20.14	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,104.91050	1,106.704	15.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,216.41050	1,204.304	15.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,102.15600	1,103.594	15.48	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,223.65600	1,211.194	15.48	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,099.07320	1,100.499	15.50	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,230.57320	1,218.099	15.50	0.00	0	0
Total € / R Option											0.00	0	291,965
Total € / R											13,734,581.70	1,014	488,732
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.12870		9.11220			374,276.70	41	8,180
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.21070		9.19400			0.00	0	11,496
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.31080		9.29330			93,108.00	10	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.40920		9.38890			0.00	0	0
Total AU\$ / R Future											467,384.70	51	20,453
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			226.11220	228.086	16.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			113.91220	99.386	16.10	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			70.48500	66.466	17.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			358.28500	337.766	17.08	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			25.91710	22.648	18.09	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			613.71710	593.948	18.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			4.81790	3.392	19.88	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,092.61790	1,074.692	19.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			9.13090	6.827	18.77	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			886.93090	868.127	18.77	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			8.80240	6.540	18.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			896.60240	877.840	18.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			8.53480	6.264	18.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			906.33480	887.564	18.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			103.02390	94.895	14.78	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,121.05280	1,101.674	17.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			73.99260	71.327	17.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,129.99260	1,110.627	17.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			848.69330	860.638	14.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			54.69330	49.938	14.93	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			647.02390	655.595	14.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			295.38970	279.018	15.07	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			209.29060	206.904	15.91	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			515.29060	496.204	15.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			417.36510	420.091	14.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			223.36510	209.390	14.94	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			75.05280	72.374	17.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			169.69960	166.822	16.30	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			625.69960	606.122	16.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			72.94660	70.297	17.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,138.94660	1,119.597	17.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			339.38970	339.718	15.07	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			135.93360	131.355	16.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,192.63360	1,170.555	16.35	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			134.59360	130.030	16.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,201.29360	1,179.229	16.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			137.29070	132.693	16.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,183.99070	1,161.893	16.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,152.30430	2,171.616	15.22	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			13.40430	12.416	15.22	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,102.77450	2,122.115	14.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			13.87450	12.915	14.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,053.26400	2,072.637	14.73	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			14.36400	13.437	14.73	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											467,384.70	51	27,262
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.42320		9.41090			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.55080		9.53800			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			9.51130	4.423	13.79	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			688.61130	671.223	13.79	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			9.15500	4.183	13.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			698.25500	680.983	13.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			8.81270	3.956	13.85	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			707.91270	690.756	13.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			612.11960	598.528	14.57	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			144.16540	143.464	14.50	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			596.16540	582.664	14.50	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			142.12660	141.380	14.53	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			604.12660	590.579	14.53	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			140.11960	139.328	14.57	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		130.42720			114.26640	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		277.14000			271.79000	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		12.46490			12.55370	0.00	0	3,067
CHF / R	On 12/06/2015		Foreign Exchange Future		12.70480			12.79530	0.00	0	6,502
Total CHF / R Future									0.00	0	9,569
CHF / R	On 16/03/2015	12.99	Call		67.53690	50.213	16.23		0.00	0	0
CHF / R	On 16/03/2015	12.99	Put		503.83690	575.313	16.23		0.00	0	0
CHF / R	On 16/03/2015	13.00	Call		65.87780	48.924	16.27		0.00	0	0
CHF / R	On 16/03/2015	13.00	Put		512.17780	584.024	16.27		0.00	0	0
CHF / R	On 16/03/2015	13.01	Call		64.25850	47.668	16.31		0.00	0	0
CHF / R	On 16/03/2015	13.01	Put		520.55850	592.768	16.31		0.00	0	0
CHF / R	On 12/06/2015	11.86	Call		1,008.15840	931.725	13.28		0.00	0	0
CHF / R	On 12/06/2015	11.86	Put		72.85840	86.925	13.28		0.00	0	0
CHF / R	On 12/06/2015	11.84	Call		1,024.94770	947.870	13.27		0.00	0	0
CHF / R	On 12/06/2015	11.84	Put		69.64770	83.070	13.27		0.00	0	0
CHF / R	On 12/06/2015	11.85	Call		1,016.53990	939.781	13.27		0.00	0	0
CHF / R	On 12/06/2015	11.85	Put		71.23990	84.980	13.27		0.00	0	0
Total CHF / R Option									0.00	0	0
Total CHF / R									0.00	0	9,569
CNH / R	On 16/03/2015		Foreign Exchange Future		1.86510			1.85630	0.00	0	0
CNH / R	On 12/06/2015		Foreign Exchange Future		1.87490			1.86550	0.00	0	0
Total CNH / R Future									0.00	0	0
CNH / R	On 16/03/2015	1.79	Call		730.58840	803.547	14.52		0.00	0	0
CNH / R	On 16/03/2015	1.79	Put		67.58840	52.547	14.52		0.00	0	0
CNH / R	On 16/03/2015	1.80	Call		647.50460	717.227	14.29		0.00	0	0
CNH / R	On 16/03/2015	1.80	Put		84.50460	66.227	14.29		0.00	0	0
CNH / R	On 16/03/2015	1.81	Call		567.95470	633.966	14.06		0.00	0	0
CNH / R	On 16/03/2015	1.81	Put		104.95470	82.966	14.06		0.00	0	0
CNH / R	On 12/06/2015	1.84	Call		690.16550	740.326	13.24		0.00	0	0
CNH / R	On 12/06/2015	1.84	Put		435.16550	391.326	13.24		0.00	0	0
CNH / R	On 12/06/2015	1.85	Call		633.94310	680.648	13.18		0.00	0	0
CNH / R	On 12/06/2015	1.85	Put		478.94310	431.648	13.18		0.00	0	0
CNH / R	On 12/06/2015	1.86	Call		586.08620	629.470	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
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			531.08620	480.470	13.26	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			1.79460		1.79380			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.82750		1.82660			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.86580		1.86460			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			25.32470	19.314	14.61	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			544.28940	550.153	14.56	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			6.28940	4.153	14.56	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			451.17710	455.393	14.58	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			13.17710	9.393	14.58	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			363.32470	365.314	14.61	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,097.35120	1,109.576	14.29	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			231.35120	234.576	14.29	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,027.14350	1,038.632	14.28	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			261.14350	263.632	14.28	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			961.72220	972.759	14.34	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			295.72220	297.759	14.34	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,389.84740	1,403.540	13.94	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			343.84740	345.539	13.94	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,529.04450	1,543.570	13.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			283.04450	285.570	13.89	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,456.91360	1,471.070	13.88	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			310.91360	313.070	13.88	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	16/03/2015	Foreign Exchange Future			0.12810		0.12720			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12630		0.12580			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			0.05800		0.05680			0.00	0	19,706
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05290		0.05000			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04710		0.04650			0.00	0	81,573
Total NGN / R Future											0.00	0	101,279
Total NGN / R											0.00	0	101,279
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.13600		1.14020			0.00	0	337

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €On 12/06/2015			1.13740		1.14160			0.00	0	300
QUANTO €On 14/09/2015			1.13940		1.14350			0.00	0	0
QUANTO €On 11/12/2015			1.14190		1.14600			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	637
Total QUANTO € / \$								0.00	0	637
RAIN On 16/03/2015			20,898.49000		20,831.53000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 16/03/2015			4.74610		4.73810			0.00	0	0
TRY / R On 12/06/2015			4.71930		4.71230			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015	4.99	Call			2.81210	2.971	11.32	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			254.71210	246.871	11.32	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			2.46280	2.614	11.39	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			264.36280	256.514	11.39	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			2.25470	2.384	11.54	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			274.15470	266.284	11.54	0.00	0	0
TRY / R On 12/06/2015	4.99	Call			37.95920	39.333	12.31	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			315.65920	310.033	12.31	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			36.50170	37.834	12.37	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			324.20170	318.534	12.37	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			35.10170	36.394	12.42	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			332.80170	327.094	12.42	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			1.64680		1.68670			0.00	0	12
ZMW / R On 12/06/2015			1.56250		1.69310			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								1 130 722 111.90	95,013	1,864,285
Total Options								0.00	0	1,991,298
Grand Total:								1,130,722,111.90	95,013	3,855,583