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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/02/2015

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			11.64850		11.66640			29,121,250.00	2,500	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.65130		11.66550			0.00	0	2,586
\$ / R On 26/02/2015 Foreign Exchange Future			11.65040		11.66730			0.00	0	1,953
\$ / R On 27/02/2015 Foreign Exchange Future			11.65220		11.66910			0.00	0	1,140
\$ / R On 05/03/2015 Foreign Exchange Future			11.66330		11.68010			0.00	0	0
\$ / R On 09/03/2015 Foreign Exchange Future			11.67080		11.68760			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.67640		11.69330			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.68400		11.70080			466,904,324.00	39,961	1,168,090
\$ / R On 27/03/2015 Foreign Exchange Future			11.70460		11.72150			0.00	0	2,964
\$ / R On 01/04/2015 Foreign Exchange Future			11.71390		11.73090			0.00	0	116
\$ / R On 28/04/2015 Foreign Exchange Future			11.76390		11.78200			0.00	0	2,709
\$ / R On 13/05/2015 Foreign Exchange Future			11.79390		11.81090			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.79790		11.81480			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.82190		11.83800			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.84820		11.86400			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.85430		11.87000			223,489,117.90	18,853	184,676
\$ / R On 26/06/2015 Foreign Exchange Future			11.88260		11.89800			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			11.94940		11.96390			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.00800		12.02190			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.03570		12.05000			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.04360		12.05810			117,834,582.40	9,784	26,407

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.07130		12.08620			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.13060		12.14640			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.18590		12.20270			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.21210		12.22880			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.21810		12.23490			25,059,323.10	2,051	48,153
\$ / R	On	21/12/2015	Foreign Exchange Future			12.23820		12.25500			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.34480		12.36180			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.40150		12.41870			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.40760		12.42490			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.58480		12.60290			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.59300		12.61110			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.78450		12.80340			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.79260		12.81160			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.96780		12.98750			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.97800		12.99770			0.00	0	0
Total \$ / R Future											862,408,597.40	73,149	1,454,290
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			466.45670	448.500	18.03	0.00	0	0
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			0.05670	0.000	18.03	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			102.80340	88.904	17.41	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			37.30340	37.604	17.41	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.04870	0.031	82.16	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,834.54870	2,848.731	82.16	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			865.55480	851.335	31.20	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.05480	0.035	31.20	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			516.36900	501.846	24.64	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			0.86900	0.546	24.64	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,367.30000	3,350.400	29.74	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	29.74	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			518.47620	501.606	22.26	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			1.17620	1.206	22.26	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			120.25860	107.827	16.27	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			51.15860	55.627	16.27	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			16.85220	10.360	18.51	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			297.75220	308.160	18.51	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			451.65660	435.422	19.84	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			2.55660	3.222	19.84	0.00	0	0
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			141.64140	128.190	14.40	0.00	0	5,000
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			91.54140	94.890	14.40	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			197.65360	185.243	14.17	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			80.05360	84.443	14.17	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			110.69160	101.307	14.59	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			197.39160	204.907	14.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,381.01640	1,364.232	17.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.21640	0.232	17.70	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,201.30640	1,184.539	16.75	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	10.50	Put			0.50640	0.539	16.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,002.16690	985.445	15.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00050	0.000	20.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,700.80260	2,684.000	22.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00260	0.000	22.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00500	0.006	21.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	36.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,299.20000	7,316.000	36.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			6.92280	4.551	21.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,306.12280	1,320.551	21.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,700.80050	3,684.000	20.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,355.40690	1,369.780	21.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.66340	0.091	24.53	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,499.86340	2,516.091	24.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			16.49800	13.708	19.47	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			895.69800	909.708	19.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,200.80500	2,184.005	21.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			924.69350	938.831	19.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			10.25310	8.306	21.18	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,129.45310	1,144.306	21.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			69.21730	62.148	15.63	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			368.41730	378.148	15.63	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			6.20690	3.780	21.61	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			409.59000	419.839	15.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			19.60090	16.433	18.89	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			818.80090	832.433	18.89	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			91.07380	82.883	15.02	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			290.27380	298.883	15.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			15.49350	12.831	19.68	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			297.80540	306.531	15.08	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			71.13740	63.961	15.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			360.33740	369.962	15.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			133.62220	123.705	14.16	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			192.82220	199.705	14.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			60.39000	53.839	15.93	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			219.02120	226.413	14.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			104.48380	95.694	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			253.68380	261.694	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			183.15660	171.670	13.80	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			132.35660	137.670	13.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			88.60540	80.531	15.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			168.10330	174.470	13.91	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			137.29890	127.254	14.10	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			186.49890	193.254	14.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			242.74070	229.815	13.82	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			91.94070	95.815	13.82	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			119.82120	110.413	14.40	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	11.60	Put			110.90840	115.475	13.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			205.79780	193.710	13.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			114.99780	119.710	13.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			297.31810	283.415	13.83	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			66.51810	69.415	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			148.90330	138.470	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			75.36500	78.609	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			249.23720	236.181	13.82	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			88.43720	92.181	13.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			334.30220	319.876	13.84	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			53.50220	55.876	13.84	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			211.70840	199.475	13.81	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			61.05830	63.739	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			304.54510	290.533	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			63.74510	66.533	13.83	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			430.93420	415.524	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			30.13420	31.524	13.86	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			276.16500	262.609	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			38.62670	40.381	13.85	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			349.67080	335.054	13.84	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			48.87080	51.054	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			687.42320	670.951	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			6.62320	6.951	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			311.85830	297.739	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			19.69330	20.622	13.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			473.99520	458.280	13.87	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			23.19520	24.280	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			716.52860	700.015	14.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			5.72860	6.015	14.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			389.42670	374.381	13.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			6.01300	6.312	14.37	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			697.11100	680.624	14.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			6.31100	6.624	14.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			912.94270	896.259	15.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			2.14270	2.259	15.36	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			500.49330	484.622	13.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			2.25190	2.374	15.31	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			804.49170	787.882	14.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			3.69170	3.882	14.84	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,191.33100	1,174.565	16.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.53100	0.565	16.70	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			706.81300	690.312	14.37	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			1.36690	1.445	15.78	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			952.55550	935.853	15.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			1.75550	1.853	15.55	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,600.87740	1,584.084	18.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.07740	0.084	18.85	0.00	0	69,965

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	10.80	Call			903.05190	886.374	15.31	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			2.72820	1.904	31.17	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,131.22820	3,147.304	31.17	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			594.45540	578.844	13.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			22.95540	24.244	13.40	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			250.42290	239.346	13.67	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			14.21050	15.038	13.62	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			138.92290	144.746	13.67	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			158.92480	150.452	14.31	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			247.42480	255.852	14.31	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			927.08610	910.529	14.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			5.58610	5.929	14.59	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			695.71050	679.638	13.62	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			72.88830	68.363	16.26	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			581.98830	594.463	16.26	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			563.31540	549.373	13.23	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			32.41540	35.473	13.23	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			190.37770	184.963	14.50	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			408.37770	421.063	14.50	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			16.19790	16.964	31.04	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,384.19790	3,403.064	31.04	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			996.70460	981.051	13.33	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			14.70460	17.151	13.33	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			675.87820	662.179	12.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			43.87820	48.279	12.55	0.00	0	250
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			292.00030	286.043	13.64	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			301.10030	312.143	13.64	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			290.22200	284.466	13.74	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			315.42200	326.566	13.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			209.81200	205.381	15.18	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			581.81200	593.481	15.18	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			32.88160	31.259	30.11	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,674.88160	3,689.359	30.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			933.44020	921.521	12.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			23.91550	27.344	12.86	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			35.44020	39.621	12.66	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			749.47720	738.737	12.35	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			61.47720	66.837	12.35	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			299.81770	295.205	13.94	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			361.81770	373.305	13.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,061.91550	1,049.244	12.86	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			313.98900	309.341	14.17	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			409.98900	421.141	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			851.23310	841.246	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			61.23310	66.946	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			605.66610	598.580	12.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			135.66610	144.280	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			938.13240	927.251	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			30.46560	33.903	12.82	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			101.66120	98.569	19.02	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,451.66120	1,464.269	19.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,165.28820	1,152.571	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			25.28820	28.271	12.90	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			867.09220	878.948	16.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			166.14270	162.384	16.77	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			926.14270	938.084	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,146.68300	1,134.091	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			26.68300	29.792	12.88	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,100.46560	1,088.204	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			314.50080	325.199	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			380.00360	375.035	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			320.00360	330.735	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			84.75980	82.000	19.89	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,674.75980	1,687.700	19.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			177.09220	173.248	16.50	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			214.75260	224.612	13.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			457.80020	452.206	13.29	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			237.80020	247.906	13.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			121.35450	117.942	18.21	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,251.35450	1,263.642	18.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			384.50080	379.499	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			153.45190	162.418	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			554.76130	548.224	12.88	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			164.76130	173.924	12.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			227.10690	223.027	15.49	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			657.10690	668.727	15.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			484.75260	478.912	13.17	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			64.18000	70.083	12.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			674.05010	666.188	12.46	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			104.05010	111.888	12.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			389.04560	384.009	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			309.04560	319.709	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			573.45190	566.718	12.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			48.13240	52.951	12.63	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			920.54460	909.835	12.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			50.54460	55.535	12.61	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			542.56450	536.156	12.93	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			172.56450	181.855	12.93	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			834.18000	824.383	12.50	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			828.53440	819.458	12.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			80.53440	86.858	12.47	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			224.09160	220.508	16.03	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			786.09160	797.908	16.03	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			40.01470	39.283	28.91	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	26/06/2015	Foreign Exchange Option	15.88	Put			4,022.01470	4,036.683	28.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,133.15990	1,121.283	12.73	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			35.15990	38.683	12.73	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			56.59700	56.445	28.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,242.69700	4,257.045	28.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,209.44520	1,198.410	12.56	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			45.54520	49.010	12.56	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			910.07270	901.554	12.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			96.17270	102.154	12.40	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			243.63850	241.467	16.76	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			989.73850	1,002.067	16.76	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			253.83390	252.597	17.45	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,201.93390	1,214.597	17.45	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			63.65130	63.853	27.82	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,541.75130	4,555.853	27.82	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,275.17410	1,264.607	12.42	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			53.27410	56.607	12.42	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			979.44990	971.086	12.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			107.54990	113.086	12.35	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			465.36850	462.321	14.66	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			575.36850	586.621	14.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			913.68540	905.845	12.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			145.58540	152.245	12.32	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			762.93440	756.681	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			214.83440	223.081	12.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,142.83000	1,132.961	12.27	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			43.03130	45.839	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,109.85180	2,123.266	20.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			147.68950	146.722	21.23	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,389.58950	2,403.122	21.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,538.66870	1,526.852	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			40.56870	43.252	12.94	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,501.13130	1,489.440	12.84	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			820.42970	832.379	15.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			271.23580	269.450	17.59	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,273.13580	1,285.851	17.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,159.48870	1,149.490	12.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			81.38870	85.890	12.27	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			167.95180	166.867	20.37	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			227.75940	236.191	12.64	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			712.90130	707.186	12.83	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			254.80130	263.585	12.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			137.60990	136.744	22.30	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,659.50990	2,673.144	22.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			378.52970	375.979	15.78	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			206.43880	214.559	12.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			768.71420	762.399	12.51	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	11.50	Put			210.61420	218.799	12.51	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			225.71450	224.228	18.64	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,567.61450	1,580.628	18.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			745.85940	739.791	12.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			84.73000	89.361	12.27	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			982.17910	973.684	12.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			124.07910	130.084	12.31	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			530.55590	526.642	14.11	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			472.45590	483.042	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			774.53880	768.159	12.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			186.34720	184.820	20.21	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,100.14720	2,113.520	20.21	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			78.30480	74.028	27.27	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,792.10480	4,802.728	27.27	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,053.33890	1,044.201	12.27	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			61.45660	64.214	12.31	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			117.13890	122.901	12.27	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			867.99070	858.654	12.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			181.79070	187.354	12.33	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			265.04400	263.023	18.15	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,448.84400	1,461.723	18.15	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,347.65660	1,335.515	12.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,120.51750	1,111.184	12.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			124.11750	130.584	12.20	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			274.50570	271.564	18.75	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,688.10570	1,700.964	18.75	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			92.44080	91.814	27.12	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,926.04080	4,941.214	27.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,414.65790	1,401.725	12.25	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			68.25790	71.125	12.25	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			90.58170	89.639	26.81	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,337.88170	5,353.739	26.81	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,476.72270	1,463.840	12.25	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			74.02270	77.940	12.25	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,181.57090	1,170.559	12.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			128.87090	134.659	12.07	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			281.23370	278.681	19.32	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,928.53370	1,942.781	19.32	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			594.07940	589.530	14.99	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			705.27940	717.430	14.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,093.24130	3,077.052	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.34130	8.952	15.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,043.80930	3,027.643	15.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.90930	9.543	15.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,994.41350	2,978.271	15.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,278.65090	1,294.074	17.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			395.58470	394.544	17.48	0.00	0	677

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	13.20	Put			1,360.68470	1,376.444	17.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			203.40540	208.457	12.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			903.57470	892.400	12.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			278.67470	284.300	12.60	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			249.61390	250.562	20.54	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,384.71390	2,402.462	20.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			413.55090	412.174	17.20	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			95.93250	97.109	11.93	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,337.21900	1,321.587	11.85	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			102.31900	103.487	11.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			357.38650	356.657	18.16	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,562.48650	1,578.557	18.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,038.30540	1,026.557	12.32	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.51350	10.171	15.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,179.78460	1,168.047	12.09	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			144.88460	149.947	12.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			432.87060	431.133	16.92	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,197.97060	1,213.033	16.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,380.83250	1,365.209	11.93	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,239.24740	1,225.036	11.94	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			134.24740	136.836	11.94	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			281.39530	284.003	19.91	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,176.39530	2,195.803	19.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			89.01260	92.218	26.79	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,704.01260	5,724.018	26.79	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,535.50220	1,520.377	12.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			80.50220	82.177	12.18	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,246.79580	1,232.523	11.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			131.79580	134.323	11.92	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,052.02170	1,034.234	12.52	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			290.22170	289.434	12.52	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			275.35200	294.624	23.69	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,313.55200	3,349.824	23.69	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			718.45960	716.896	15.34	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			829.75960	845.396	15.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			891.35060	880.300	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			526.45060	532.700	13.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			899.54180	888.066	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			514.64180	520.467	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			895.43210	884.171	13.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			520.53210	526.571	13.80	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			684.61020	688.188	17.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,371.71020	1,393.388	17.10	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			682.23680	685.895	17.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,379.33680	1,401.095	17.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			679.88200	683.621	17.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,386.98200	1,408.821	17.14	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	13.31	Call			687.04770	690.557	17.13	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,385.94770	1,407.557	17.13	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			691.79840	695.151	17.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,370.69840	1,392.151	17.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			689.41660	692.845	17.11	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,378.31660	1,399.845	17.11	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			854.90510	853.983	16.89	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,361.50510	1,379.483	16.89	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			860.12370	859.080	16.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,346.72370	1,364.580	16.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			857.50790	856.528	16.87	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,354.10790	1,372.028	16.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			862.07790	860.950	16.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,360.47790	1,378.350	16.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			867.31690	866.067	16.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,345.71690	1,363.467	16.85	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			864.69400	863.502	16.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,353.09400	1,370.902	16.87	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,218.22120	1,213.024	15.18	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			870.72120	885.224	15.18	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,214.88850	1,209.771	15.21	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			877.38850	891.971	15.21	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,211.58140	1,206.543	15.24	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			884.08140	898.743	15.24	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,025.01760	1,020.508	16.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,337.31760	1,352.508	16.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,030.70190	1,026.135	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,323.00190	1,338.135	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,027.84960	1,023.318	16.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,330.14960	1,345.318	16.68	0.00	0	0
Total \$ / R Option											0.00	0	1,625,942
Total \$ / R											862,408,597.40	73,149	3,080,232
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.68400		11.70080			595,884.00	51	1,981
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.85430		11.87000			0.00	0	193
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.04360		12.05810			0.00	0	168
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.21810		12.23490			0.00	0	0
Total \$ / R MAXI Future											595,884.00	51	2,342
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			60,113.94310	58,484.130	13.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,033.94310	1,084.130	13.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			44,798.37010	43,244.445	13.87	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			2,718.37010	2,844.445	13.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			62,006.28920	60,371.436	13.94	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			926.28920	971.436	13.94	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			61,051.69870	59,418.982	13.90	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			971.69870	1,018.982	13.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			67,405.00900	66,618.816	12.46	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			10,405.00900	11,188.816	12.46	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			66,697.77230	65,919.653	12.48	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			10,697.77230	11,489.653	12.48	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			68,117.61580	67,323.063	12.43	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			10,117.61580	10,893.063	12.43	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			30,837.78340	31,775.215	13.18	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			66,636.29450	66,113.453	13.12	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			29,826.29450	30,753.454	13.12	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			66,139.81790	65,622.313	13.15	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			30,329.81790	31,262.313	13.15	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			65,647.78340	65,135.215	13.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			39,277.23590	40,298.434	13.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			78,319.40160	77,667.375	13.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			39,829.40160	40,857.375	13.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			77,875.00330	77,229.300	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			40,385.00330	41,419.300	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			78,767.23590	78,108.434	13.36	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										595,884.00	51	2,762
£ / R	On 16/03/2015	Foreign Exchange Future			18.01360		17.96930			18,481,953.60	1,026	35,904
£ / R	On 12/06/2015	Foreign Exchange Future			18.26500		18.21810			0.00	0	6,961
£ / R	On 14/09/2015	Foreign Exchange Future			18.54910		18.49950			0.00	0	1,051
£ / R	On 11/12/2015	Foreign Exchange Future			18.81640		18.76940			0.00	0	0
Total £ / R Future										18,481,953.60	1,026	43,916
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			9.75910	8.785	15.08	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			529.04020	488.784	12.67	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,255.93190	1,299.171	15.57	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			6.63190	5.571	15.57	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,339.71980	1,294.501	15.34	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			980.95740	1,023.425	13.92	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			11.65740	9.825	13.92	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			530.29200	564.364	12.81	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			60.99200	50.764	12.81	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			68.34020	72.384	12.67	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			1,676.27340	1,631.359	17.14	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			14.96440	13.676	13.76	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			1,045.66440	1,000.076	13.76	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			9.16160	8.232	15.29	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,329.86160	1,284.632	15.29	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			9.01980	8.101	15.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,290.45910	1,245.185	15.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			94.22260	100.852	12.53	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			434.92260	397.252	12.53	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			8.88120	7.974	15.39	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,349.58120	1,304.374	15.39	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			5.57340	4.959	17.14	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			953.66270	928.116	14.59	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			319.34130	340.561	14.61	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			961.24130	935.561	14.61	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			324.20430	345.692	14.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			946.10430	920.692	14.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			321.76270	343.116	14.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,519.76050	7,569.355	21.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.26050	0.255	21.12	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			609.95180	636.794	14.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,050.45180	1,027.694	14.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			607.07850	633.811	14.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,057.57850	1,034.711	14.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			604.22220	630.850	14.70	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,064.72220	1,041.750	14.70	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			777.50220	762.753	13.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,042.69400	1,074.868	13.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			783.29400	768.468	13.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,051.12320	1,083.458	13.72	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			771.72320	757.058	13.72	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,046.90220	1,079.153	13.73	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											18,481,953.60	1,026	112,078
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09827		0.09889			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09983		0.10044			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10159		0.10220			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			4.64060	2.374	21.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,115.94060	1,174.974	21.09	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			891.18220	830.091	17.60	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			2.48220	2.691	17.60	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			109.26100	83.612	16.32	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			220.56100	256.212	16.32	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,069.01250	1,015.113	14.33	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			25.01250	32.113	14.33	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			355.76460	327.715	15.44	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			311.76460	344.715	15.44	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			112.38590	100.781	18.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,068.38590	1,117.781	18.88	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,271.90360	1,218.930	13.96	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			52.30360	60.130	13.96	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			559.78760	530.511	14.90	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			340.18760	371.711	14.90	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			253.44060	240.607	17.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,033.84060	1,081.807	17.95	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			13.19370		13.17810			26,387,400.00	2,000	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.23680		13.21940			86,171,568.00	6,510	84,663
€ / R	On	01/06/2015	Foreign Exchange Future			13.41820		13.40020			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.44570		13.42740			18,111,357.90	1,347	101,548
€ / R	On	14/09/2015	Foreign Exchange Future			13.68320		13.66270			10,262,400.00	750	10,756
€ / R	On	11/12/2015	Foreign Exchange Future			13.91040		13.89140			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.72900		14.70120			0.00	0	0
Total € / R Future											140,932,725.90	10,607	198,517
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			0.23230	0.000	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			812.13230	796.300	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			0.21580	0.000	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			822.11580	806.300	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			0.20060	0.000	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			832.10060	816.300	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			0.01280	0.000	17.54	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,231.91280	1,216.300	17.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,091.17680	2,073.668	21.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			48.44480	38.713	13.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			305.98930	309.547	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,722.38860	1,704.556	20.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			110.77690	106.601	13.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			777.31340	792.432	13.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			7.91340	5.632	13.94	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			417.84480	425.513	13.20	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,782.08780	1,764.337	20.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			20.81950	17.452	16.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			86.58930	72.747	13.13	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			21.88010	18.436	16.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			802.48010	781.636	16.37	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			1.78860	1.356	20.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,061.23190	2,043.709	21.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			1.73450	1.316	20.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			291.37690	269.801	13.84	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			36.80630	32.596	15.43	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	13.80	Put			617.40630	595.796	15.43	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			1.48780	1.137	20.35	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,141.09560	2,123.607	21.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			1.27620	0.983	20.50	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			821.41950	800.652	16.47	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			11.98170	9.461	17.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,042.58170	1,022.661	17.61	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.63190	0.509	21.20	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,280.92480	2,263.477	21.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.57680	0.468	21.29	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,732.33450	1,714.516	20.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			1.68210	1.278	20.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,742.28210	1,724.478	20.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.49560	0.407	21.44	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.55960	0.455	21.32	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,101.15960	2,083.655	21.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,831.87620	1,814.183	20.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.69240	0.554	21.11	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,031.29240	2,013.754	21.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.32480	0.277	21.86	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			143.70740	144.169	16.01	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,053.50740	1,035.969	16.01	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			131.11810	131.327	16.35	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,140.91810	1,123.127	16.35	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			146.40910	146.928	15.94	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,036.20910	1,018.728	15.94	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			145.05020	145.541	15.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,044.85020	1,027.341	15.98	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,053.72410	2,035.304	19.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			867.83860	882.111	12.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			90.43860	86.411	12.28	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			402.14260	407.888	13.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			374.74260	362.188	13.15	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,034.69260	2,016.275	19.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			0.00000	374.057	13.32	906,713.44	2,424	2,424
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			0.00000	408.357	13.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			71.60530	71.487	19.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,044.20530	2,025.787	19.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			71.12410	71.004	19.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			273.61860	276.491	14.25	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			626.21860	610.791	14.25	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			74.08730	73.976	19.18	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,996.68730	1,978.276	19.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			72.09260	71.975	19.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,810.57020	1,792.794	17.88	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			222.16930	224.876	17.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,819.46930	1,801.676	17.91	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	15.24	Call			224.38230	227.120	17.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,801.68230	1,783.920	17.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			223.27020	225.994	17.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			420.49430	421.499	16.63	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,519.09430	1,501.099	16.63	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			418.83860	419.834	16.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,527.43860	1,509.435	16.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			417.19390	418.181	16.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,535.79390	1,517.781	16.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			249.30770	249.693	20.16	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,857.90770	2,839.293	20.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			684.79060	688.129	13.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			693.39060	677.729	13.80	0.00	0	6,076
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,030.01510	1,042.142	15.56	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,288.81510	1,273.142	15.56	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,035.87480	1,048.080	15.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,274.67480	1,259.080	15.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,032.93820	1,045.104	15.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,281.73820	1,266.104	15.55	0.00	0	0
Total € / R Option											906,713.44	2,424	290,389
Total € / R											141,839,439.34	13,031	488,906
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.10510		9.14090			6,828,825.00	750	8,460
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.18970		9.22440			0.00	0	11,596
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.29160		9.32600			0.00	0	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.38870		9.42540			0.00	0	0
Total AU\$ / R Future											6,828,825.00	750	20,833
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			87.90450	94.469	16.26	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			61.45710	48.435	17.25	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			320.55710	343.335	17.25	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			19.52890	14.922	18.65	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			578.62890	609.822	18.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,062.17290	1,097.556	21.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			6.18540	5.153	20.36	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			855.28540	890.053	20.36	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			5.94340	4.973	20.42	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			865.04340	899.873	20.42	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			228.80450	199.569	16.26	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			5.71080	4.813	20.48	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			874.81080	909.713	20.48	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			3.07290	2.656	21.79	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			66.22900	62.086	17.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,091.82900	1,122.386	17.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			869.85890	840.779	15.12	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			45.45890	51.079	15.12	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			662.04810	635.703	14.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			87.64810	96.003	14.88	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			201.78750	191.077	15.85	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			477.38750	501.377	15.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			420.85550	400.723	14.95	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			196.45550	211.023	14.95	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			67.25170	63.057	17.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,082.85170	1,113.357	17.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			161.04620	152.464	16.24	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			586.64620	612.763	16.24	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			65.22330	61.132	17.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,100.82330	1,131.432	17.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			337.92590	320.930	15.04	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			263.52590	281.230	15.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,148.41680	1,180.580	16.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			123.10060	120.927	16.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,157.10060	1,189.327	16.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			125.74870	123.448	16.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,139.74870	1,171.848	16.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			124.41680	122.180	16.29	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,187.79520	2,151.197	15.26	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			12.39520	12.497	15.26	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,138.28420	2,101.671	15.01	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			12.88420	12.971	15.01	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,088.79420	2,052.165	14.76	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.39420	13.465	14.76	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											6,828,825.00	750	27,642
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.28940		9.32290			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.41710		9.45030			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			1.94560	1.649	15.51	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			769.04560	802.249	15.51	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1.83980	1.566	15.56	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			778.93980	812.166	15.56	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			1.73970	1.487	15.61	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			788.83970	822.087	15.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			672.70740	699.966	15.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			116.51240	110.406	15.05	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			656.21240	683.306	15.05	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			114.74540	108.722	15.08	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			664.44540	691.622	15.08	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			113.00740	107.066	15.11	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CF CANDCO	On	16/03/2015	Foreign Exchange Future			95.19160		103.42450			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	On	02/03/2015	Foreign Exchange Future			41.68000		132.03000			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			12.34050		12.37910			0.00	0	3,082
CHF / R	On	12/06/2015	Foreign Exchange Future			12.57340		12.61300			0.00	0	6,512
Total CHF / R Future											0.00	0	9,594
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			31.36890	24.489	16.78	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			642.26890	673.989	16.78	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			30.58130	23.859	16.84	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			651.48130	683.359	16.84	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			29.81490	23.248	16.91	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			660.71490	692.748	16.91	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			851.58700	819.792	13.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			98.58700	106.392	13.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			867.58160	835.533	13.33	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			94.58160	102.133	13.33	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			859.56840	827.646	13.33	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			96.56840	104.246	13.33	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,594
CNH / R	On	16/03/2015	Foreign Exchange Future			1.85770		1.85920			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.86730		1.86870			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			743.28110	728.220	14.98	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			51.28110	51.220	14.98	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			656.99190	642.333	14.70	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			64.99190	65.333	14.70	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			573.94300	559.828	14.42	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			81.94300	82.828	14.42	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	1.84	Call			685.27100	683.118	13.26	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			398.27100	410.118	13.26	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			626.73070	624.914	13.18	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			439.73070	451.914	13.18	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			577.07510	575.531	13.25	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			490.07510	502.531	13.25	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			1.77460		1.77580			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.80580		1.80610			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.84700		1.84600			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			28.91490	0.000	13.43	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			362.64770	346.000	13.85	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			4.64770	0.000	13.85	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			269.67480	246.000	13.38	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			11.67480	0.000	13.38	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			186.91490	146.000	13.43	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			957.92440	946.607	14.41	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			296.92440	288.607	14.41	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			892.79390	881.112	14.41	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			331.79390	323.112	14.41	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			830.33190	818.327	14.41	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			369.33190	360.327	14.41	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,261.81980	1,258.657	13.88	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			401.81980	388.657	13.88	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,394.94520	1,392.325	13.82	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			334.94520	322.325	13.82	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,325.40440	1,322.383	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			365.40440	352.383	13.81	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			0.12730		0.12750			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12600		0.12520			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			0.05790		0.05810			1,644,360.00	28,400	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05300		0.05250			752,600.00	14,200	14,200
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04700		0.04630			0.00	0	81,841

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total NGN / R Future								2,396,960.00	42,600	101,547
Total NGN / R								2,396,960.00	42,600	101,547
QUANTO €On 16/03/2015			1.13290		1.12980			0.00	0	317
QUANTO €On 12/06/2015			1.13420		1.13120			0.00	0	300
QUANTO €On 14/09/2015			1.13610		1.13310			0.00	0	0
QUANTO €On 11/12/2015			1.13850		1.13540			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	617
Total QUANTO € / \$								0.00	0	617
RAIN On 16/03/2015			20,787.22000		20,794.15000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 16/03/2015			4.69720		4.72680			0.00	0	0
TRY / R On 12/06/2015			4.66920		4.69940			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015	4.99	Call			2.32700	1.560	13.08	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			265.52700	294.360	13.08	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			2.08070	1.416	13.22	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			275.28070	304.216	13.22	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			1.88670	1.287	13.37	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			285.08670	314.087	13.37	0.00	0	0
TRY / R On 12/06/2015	4.99	Call			31.86690	28.441	12.43	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			322.46690	349.241	12.43	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			30.57910	27.298	12.49	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			331.17910	358.098	12.49	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			29.34670	26.203	12.55	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			339.94670	367.003	12.55	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			1.64090		1.65070			0.00	0	12
ZMW / R On 12/06/2015			1.55930		1.56730			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								1,031,644,945.90	128,183	1,860,008
Total Options								906,713.44	2,424	1,991,722
Grand Total:								1,032,551,659.34	130,607	3,851,730