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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/02/2015 Foreign Exchange Future			11.52180		11.52420			36,558,671.40	3,173	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.52720		11.52420			0.00	0	1,140
\$ / R On 05/03/2015 Foreign Exchange Future			11.52720		11.53220			0.00	0	0
\$ / R On 09/03/2015 Foreign Exchange Future			11.53440		11.53960			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.53990		11.54500			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.54710		11.55220			2,758,440,530.60	238,886	1,056,536
\$ / R On 17/03/2015 Foreign Exchange Future			11.54900		11.52650			14,089,780.00	1,220	1,220
\$ / R On 27/03/2015 Foreign Exchange Future			11.56710		11.57190			0.00	0	2,964
\$ / R On 30/03/2015 Foreign Exchange Future			11.57260		11.57720			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			11.57620		11.58090			0.00	0	116
\$ / R On 28/04/2015 Foreign Exchange Future			11.62680		11.63240			0.00	0	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			11.65520		11.66110			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.65900		11.66500			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.68180		11.68800			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.70710		11.69770			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.71310		11.71940			592,026,926.40	50,544	216,102
\$ / R On 26/06/2015 Foreign Exchange Future			11.74080		11.71350			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.74880		11.63660			93,990,400.00	8,000	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			11.80630		11.74710			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.86380		11.81220			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.89150		11.86950			0.00	0	285

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 Future			11.89940		11.90490			116,150,043.40	9,761	42,293
\$ / R	On	28/09/2015	Foreign Exchange Future			11.92700		11.89700			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			11.98610		11.93240			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.04130		11.99130			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.06690		12.04630			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.07290		12.07780			603,645.00	50	52,203
\$ / R	On	21/12/2015	Foreign Exchange Future			12.09260		12.07190			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.19750		12.09740			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.25350		12.20150			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.25960		12.26360			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.43810		12.25740			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.44630		12.45020			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.63910		12.44200			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.64730		12.65130			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.82360		12.64310			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.83390		12.83790			0.00	0	0
Total \$ / R Future											3,611,859,996.80	311,634	1,399,956
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			374.26160	371.800	21.50	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			0.06160	0.000	21.50	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,224.20000	3,221.800	20.10	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	20.10	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			0.65680	0.021	21.22	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			426.45680	422.821	21.22	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			304.90790	307.224	16.53	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			0.70790	0.024	16.53	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			20.91410	10.222	14.62	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			96.71410	83.022	14.62	0.00	0	0
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			47.02700	40.379	12.77	0.00	0	5,000
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			144.82700	143.179	12.77	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			85.91160	79.333	12.01	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			116.31160	114.933	12.01	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Call			165.12900	157.723	12.16	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Put			55.52900	53.323	12.16	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			45.62470	41.043	13.88	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			280.62470	281.143	13.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,232.39740	1,227.251	16.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.19740	0.151	16.81	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,052.64040	1,047.451	15.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.44040	0.351	15.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			853.32730	848.043	14.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,552.20010	2,547.100	22.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00010	0.000	22.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00770	0.005	22.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	35.91	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	16/03/2015	Foreign Exchange Option	19.00	Put			7,447.80000	7,452.900	35.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.28200	0.981	20.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,449.08200	1,453.881	20.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,552.20000	3,547.100	18.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,498.85070	1,503.696	21.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.07660	0.050	26.85	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,647.87660	2,652.950	26.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			5.45380	4.490	19.36	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,033.25380	1,037.390	19.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,052.20770	2,047.105	22.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,062.88520	1,067.072	19.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			2.60800	2.069	20.53	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,270.40800	1,274.969	20.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			27.78860	24.803	15.13	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			475.58860	477.703	15.13	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			1.05070	0.796	21.06	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			521.41920	523.820	15.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			6.61470	5.500	18.77	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			954.41470	958.401	18.77	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			38.73530	35.110	14.44	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			386.53530	388.010	14.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			5.08520	4.172	19.59	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			395.25640	396.798	14.51	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			28.71600	25.670	15.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			466.51600	468.570	15.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			62.34410	57.722	13.46	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			270.14410	270.622	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			23.61920	20.920	15.48	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			302.17270	302.941	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			45.86160	41.889	14.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			343.66160	344.789	14.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			90.84740	85.460	12.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			188.64740	188.360	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			37.45640	33.898	14.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			239.30200	239.492	13.19	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			64.51630	59.822	13.40	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			262.31630	262.722	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			127.34540	121.404	12.01	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			125.14540	124.304	12.01	8,701.27	70	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			54.37270	50.041	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			155.46360	154.874	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			104.08070	98.448	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			161.88070	161.348	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			171.93280	165.575	12.08	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			89.73280	88.475	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			71.50200	66.592	13.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			102.08320	100.954	12.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			132.48190	126.476	12.02	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			120.28190	119.376	12.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			203.74650	197.248	12.13	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			71.54650	70.148	12.13	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			107.66360	101.974	12.35	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			82.10550	80.781	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			178.05980	171.667	12.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			85.85980	84.567	12.09	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			291.26460	284.755	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			39.06460	37.655	12.25	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			154.28320	148.054	12.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			50.81290	49.358	12.20	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			217.28000	210.750	12.15	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			65.08000	63.650	12.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			538.82580	533.107	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			6.62580	6.007	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			184.30550	177.881	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			24.81400	23.579	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			331.76010	325.348	12.30	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			29.56010	28.248	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			567.50850	561.872	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			5.30850	4.772	12.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			253.01290	246.458	12.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			5.71940	5.156	12.54	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			548.35810	542.668	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			6.15810	5.568	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			763.94960	758.595	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			1.74960	1.495	13.66	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			357.01400	350.679	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			1.83830	1.575	13.59	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			655.23530	649.764	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			3.03530	2.664	12.92	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,042.66100	1,037.468	15.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.46100	0.368	15.54	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			557.91940	552.256	12.54	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			1.12730	0.943	14.26	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			803.63720	798.316	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			1.43720	1.217	13.93	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,452.27790	1,447.157	18.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.07790	0.057	18.30	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			754.03830	748.675	13.59	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			0.00000	29.000		0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			0.00000	0.000		0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			777.18120	772.028	13.03	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			5.28120	4.928	13.03	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			548.05880	542.611	12.17	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			16.15880	15.511	12.17	0.00	0	2,083

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			451.40770	445.764	12.22	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,278.14410	3,282.933	24.51	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			29.50770	28.664	12.22	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			147.13400	142.121	12.48	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			185.23400	185.021	12.48	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			88.07920	83.940	13.69	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			326.17920	326.840	13.69	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.04410	0.033	24.51	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			793.07860	788.132	12.87	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			5.87860	5.532	12.87	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			783.33160	778.376	12.83	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			6.13160	5.776	12.83	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			773.59550	768.631	12.78	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			6.39550	6.031	12.78	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			424.31130	418.819	12.10	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			43.41130	42.619	12.10	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			38.61330	36.213	15.94	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			697.71330	700.013	15.94	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			12.67400	11.885	31.27	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,530.27400	3,535.085	31.27	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			849.65540	843.819	12.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			17.25540	17.019	12.17	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			538.43580	532.666	11.60	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			56.03580	55.866	11.60	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			125.19210	121.625	13.91	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			492.79210	494.824	13.91	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			208.50770	204.246	13.06	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			367.40770	369.046	13.06	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			207.83670	203.589	13.15	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			382.83670	384.589	13.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			19.76160	18.918	29.11	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,811.76160	3,817.118	29.11	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			613.81990	607.821	11.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			75.81990	76.021	11.49	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			218.69650	214.526	13.34	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			42.40550	42.403	11.69	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			430.69650	432.726	13.34	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			147.16050	143.799	14.61	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			669.16050	671.999	14.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			916.94670	910.679	11.95	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			28.94670	28.879	11.95	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			790.40550	784.203	11.69	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			227.94320	230.085	13.63	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			490.24320	482.985	13.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			126.37570	123.550	16.00	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			257.58720	258.830	12.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			352.67790	347.756	12.55	0.00	0	800

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	11.65	Put			283.27790	284.655	12.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			84.08320	81.920	17.70	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,364.68320	1,368.820	17.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			292.29530	287.769	13.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			188.53670	189.407	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			440.76680	435.408	12.23	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			201.36680	202.308	12.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			164.88590	161.560	14.97	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			745.48590	748.460	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			376.98720	371.930	12.46	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			75.01100	75.261	11.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			551.19610	545.453	11.88	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			131.79610	132.354	11.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			295.81660	291.265	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			366.41660	368.165	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			457.93670	452.507	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			56.47880	56.600	11.69	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			778.66120	772.501	11.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			59.26120	59.401	11.66	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			429.59700	424.286	12.27	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			210.19700	211.186	12.27	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			694.41100	688.361	11.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			710.99510	704.920	11.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			71.59510	71.820	11.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			487.64900	482.108	12.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			168.24900	169.008	12.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			795.87880	789.700	11.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			36.10230	36.105	11.97	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			69.58330	67.683	18.51	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,570.18330	1,574.583	18.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,019.52400	1,013.199	12.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			30.12400	30.099	12.08	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			966.97570	970.450	16.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			118.09240	115.386	16.28	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,028.69240	1,032.286	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,001.13550	994.818	12.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			31.73550	31.718	12.05	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			955.50230	949.205	11.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			372.89530	374.669	13.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			288.82010	284.320	13.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			379.42010	381.220	13.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			57.52680	55.865	19.38	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,798.12680	1,802.765	19.38	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			157.18170	162.948	15.55	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			903.68170	882.148	15.55	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			25.85830	26.225	28.16	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,192.35830	4,165.425	28.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			958.49030	982.212	11.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			44.99030	41.412	11.93	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			663.91990	684.468	11.51	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			100.41990	93.668	11.51	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			0.00000	118.800		0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			0.00000	0.000		0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			720.26020	765.520	11.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			123.16020	109.220	11.53	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			172.40790	186.062	16.35	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,135.30790	1,089.762	16.35	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			35.83010	37.877	27.39	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,438.73010	4,381.577	27.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,007.66890	1,059.034	11.86	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			60.56890	52.734	11.86	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			42.59180	44.519	26.93	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,730.39180	4,680.719	26.93	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,079.59940	1,124.149	11.75	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			67.39940	60.349	11.75	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			793.55780	833.107	11.49	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			131.35780	119.307	11.49	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			188.65390	199.988	17.09	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,346.45390	1,306.188	17.09	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			371.01500	379.289	14.29	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			661.51500	647.789	14.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			776.65880	771.745	11.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			161.75880	162.345	11.52	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			648.33820	643.721	12.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			253.43820	254.320	12.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,000.64100	995.426	11.61	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			44.44440	44.509	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,230.09380	2,233.691	20.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			118.80010	117.057	20.96	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,513.90010	2,517.657	20.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,386.75380	1,381.305	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			41.85380	41.905	12.05	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,349.34440	1,343.909	11.95	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			905.43040	907.708	15.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			220.43710	217.815	17.30	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,375.53710	1,378.415	17.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,017.00510	1,011.774	11.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			92.10510	92.374	11.61	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			134.99380	133.091	20.08	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			267.79590	268.721	12.27	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			602.60010	598.113	12.46	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			297.70010	298.713	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			116.48100	114.766	22.33	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,791.58100	2,795.366	22.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			310.33040	307.108	15.46	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			244.08900	244.943	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			653.63950	649.008	12.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			248.73950	249.608	12.14	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			181.75920	179.440	18.32	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,676.85920	1,680.040	18.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			632.69590	628.121	12.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			95.74100	96.026	11.61	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			843.36110	838.339	11.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			138.46110	138.939	11.55	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			439.74060	435.850	13.74	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			534.84060	536.450	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			658.98900	654.343	12.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			54.61900	55.683	26.68	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,957.61900	4,928.683	26.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			715.00700	735.205	11.80	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			218.00700	208.205	11.80	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			208.24940	214.156	17.87	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			140.04410	132.848	11.62	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,581.24940	1,557.156	17.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			145.94020	149.807	19.97	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,248.94020	2,222.807	19.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,167.80660	1,193.531	11.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			70.80660	66.531	11.59	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			887.04410	909.848	11.62	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			215.70410	226.737	18.56	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,843.30410	1,800.637	18.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			66.66150	69.495	26.44	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,114.26150	5,063.395	26.44	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,211.19980	1,257.519	11.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			78.79980	71.419	11.46	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			936.68160	978.049	11.65	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			154.28160	141.949	11.65	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,000.34850	1,039.053	11.61	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			159.04850	147.753	11.61	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			227.37400	237.278	19.20	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,086.07400	2,045.978	19.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			67.44200	69.976	26.28	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,526.14200	5,478.676	26.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,275.32520	1,318.387	11.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			84.02520	77.087	11.45	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			500.02840	508.313	14.78	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			793.72840	781.413	14.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,936.07730	2,931.148	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.27730	8.248	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,886.66230	2,881.733	14.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.86230	8.833	14.57	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	9.25	Call			2,837.28720	2,832.358	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,378.80710	1,380.990	17.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			341.43710	338.790	17.35	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,463.63710	1,465.890	17.35	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			226.00230	226.613	11.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			788.35890	784.281	12.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			320.55890	321.380	12.41	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			216.73020	214.741	20.44	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,508.93020	2,511.841	20.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			356.60710	353.890	17.05	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			104.02890	104.283	11.42	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,192.35760	1,187.742	11.47	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			114.55760	114.842	11.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			307.33810	304.854	17.99	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,669.53810	1,671.954	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			903.80230	899.513	11.83	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.48720	9.458	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,041.84090	1,037.371	11.65	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			164.04090	164.471	11.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			372.97470	370.184	16.76	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,295.17470	1,297.284	16.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,231.82890	1,227.183	11.42	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			240.04850	243.418	19.78	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,318.14850	2,300.818	19.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			71.46880	72.178	26.25	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,869.56880	5,849.578	26.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,357.23050	1,374.839	11.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			85.33050	82.239	11.45	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,085.95100	1,101.840	11.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			154.05100	149.240	11.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,078.70480	1,094.534	11.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			156.80480	151.934	11.57	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			249.17240	266.573	23.82	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,551.77240	3,469.073	23.82	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			847.86980	914.399	12.17	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			350.46980	316.899	12.17	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			606.62990	629.952	15.11	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			935.12990	906.452	15.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			786.55630	783.377	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			582.95630	583.777	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			793.68600	790.494	13.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			570.08600	570.894	13.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			790.10740	786.922	13.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			576.50740	577.322	13.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			537.57680	606.078	16.82	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,580.17680	1,467.978	16.82	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			535.76440	604.039	16.84	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	09/06/2016	Foreign Exchange Option	13.31	Put			1,588.36440	1,475.939	16.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			539.40000	608.129	16.80	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,572.00000	1,460.029	16.80	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			613.08770	610.554	16.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,472.88770	1,474.254	16.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			617.21430	614.672	16.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,457.01430	1,458.371	16.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			615.14500	612.607	16.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,464.94500	1,466.307	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			684.84500	768.504	16.51	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,532.84500	1,419.404	16.51	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			682.77770	766.192	16.53	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,540.77770	1,427.092	16.53	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			680.64330	763.812	16.55	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,548.64330	1,434.712	16.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			773.08670	770.409	16.54	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,431.78670	1,433.109	16.54	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			777.80800	775.121	16.50	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,416.50800	1,417.821	16.50	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			775.47870	772.796	16.52	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,424.17870	1,425.496	16.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,002.89420	1,101.905	14.88	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			1,009.79420	928.305	14.88	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,000.21900	1,098.955	14.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			1,017.11900	935.355	14.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,005.59340	1,104.880	14.85	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			1,002.49340	921.280	14.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			923.09940	920.340	16.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,395.19940	1,396.440	16.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			928.33120	925.564	16.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,380.43120	1,381.664	16.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			925.74340	922.980	16.29	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,387.84340	1,389.080	16.29	0.00	0	0
Total \$ / R Option											8,701.27	70	1,624,772
Total \$ / R											3,611,868,698.07	311,704	3,024,728
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.54710		11.55220			542,713.70	47	2,085
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.71310		11.71940			93,704.80	8	180
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.89940		11.90490			0.00	0	161
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.07290		12.07780			0.00	0	0
Total \$ / R MAXI Future											636,418.50	55	2,426
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			45,461.25650	44,861.732	12.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,241.25650	1,151.732	12.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			30,721.00510	30,073.373	12.27	0.00	0	420

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	11.28	Put			3,501.00510	3,363.373	12.27	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			47,304.82480	46,711.706	12.45	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			1,084.82480	1,001.706	12.45	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			46,380.80290	45,784.491	12.44	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			1,160.80290	1,074.491	12.44	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			13,519.54230	13,577.158	11.90	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			55,785.33450	55,209.224	11.86	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			12,845.33450	12,899.224	11.86	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			55,119.60980	54,545.347	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			13,179.60980	13,235.347	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			54,459.54230	53,887.158	11.90	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			35,648.32870	35,765.997	12.80	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			56,032.61620	55,597.282	12.74	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			34,542.61620	34,657.282	12.74	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			55,583.29090	55,149.457	12.77	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			35,093.29090	35,209.457	12.77	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			55,138.32870	54,705.997	12.80	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			68,216.66590	67,833.412	13.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			45,436.66590	45,543.412	13.22	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			67,817.41670	67,435.184	13.25	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			46,037.41670	46,145.184	13.25	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			68,618.79840	68,234.523	13.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			44,838.79840	44,944.523	13.18	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										636,418.50	55	2,846
£ / R	On	16/03/2015	Foreign Exchange Future		17.80290		17.89490			9,061,676.10	509	39,108
£ / R	On	12/06/2015	Foreign Exchange Future		18.04800		18.14260			0.00	0	6,961
£ / R	On	14/09/2015	Foreign Exchange Future		18.32680		18.42220			0.00	0	1,051
£ / R	On	11/12/2015	Foreign Exchange Future		18.59200		18.68750			0.00	0	0
Total £ / R Future										9,061,676.10	509	47,120
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call		4.11000	2.189	15.20	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Put		570.79050	649.071	11.99	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call		1,178.17320	1,087.171	13.97	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put		3.27320	4.271	13.97	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put		1,408.78890	1,499.055	15.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call		903.01910	813.791	12.81	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put		8.11910	10.891	12.81	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Call		444.16730	368.470	11.34	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Put		49.26730	65.570	11.34	0.00	0	3,500
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Call		35.69050	21.971	11.99	0.00	0	7,500
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put		1,746.97180	1,838.064	16.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call		7.29150	3.999	14.12	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put		1,112.39150	1,201.099	14.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			3.76900	1.999	15.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,398.86900	1,489.099	15.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			3.68890	1.955	15.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,359.21000	1,449.289	15.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			50.92930	32.365	11.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			466.02930	539.465	11.58	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			3.61100	1.912	15.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,418.71100	1,509.012	15.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			1.87180	0.964	16.88	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			257.90860	227.344	13.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			965.30860	1,029.344	13.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			255.70840	225.358	13.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			973.10840	1,037.358	13.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			260.12900	229.348	13.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			957.52900	1,021.348	13.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,078.10680	1,133.293	14.10	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,442.39140	7,347.010	20.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.19140	0.210	20.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			545.76920	505.217	14.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,063.56920	1,118.417	14.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			543.02680	502.644	14.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,070.82680	1,125.844	14.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			540.30680	500.093	14.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			779.08710	820.494	13.26	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			972.46380	918.542	13.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			784.96380	826.542	13.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			968.36000	914.609	13.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			790.86000	832.609	13.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			976.58710	922.494	13.26	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											9,061,676.10	509	115,282
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09694		0.09709			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09845		0.09861			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10017		0.10067			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.50350	0.341	20.25	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,291.30350	1,306.341	20.25	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			711.68940	696.338	16.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			2.48940	2.338	16.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			41.60050	35.876	15.85	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			332.40050	341.876	15.85	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			902.64290	887.749	14.18	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			41.34290	42.449	14.18	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	0.10	Call			264.74700	256.099	15.36	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			403.44700	410.799	15.36	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			74.26240	70.817	18.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,212.96240	1,225.517	18.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,131.57040	1,087.334	13.59	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			64.37040	70.234	13.59	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			474.57310	446.571	14.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			407.37310	429.471	14.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			209.31160	194.864	17.84	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,142.11160	1,177.764	17.84	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	16/03/2015	Foreign Exchange Future			12.96340		13.10890			7,518,772.00	580	81,766
€ / R	On	01/06/2015	Foreign Exchange Future			13.13790		13.28670			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.16450		13.31340			80,882,688.00	6,144	99,405
€ / R	On	14/09/2015	Foreign Exchange Future			13.39550		13.54550			0.00	0	6,805
€ / R	On	11/12/2015	Foreign Exchange Future			13.61860		13.77000			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.41840		14.57840			0.00	0	0
Total € / R Future											88,401,460.00	6,724	189,526
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,201.21400	2,346.631	21.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			44.25220	82.953	11.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			196.92520	113.734	11.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,831.33050	1,976.662	19.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			49.35850	21.760	12.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			662.73190	522.589	11.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			3.83190	9.189	11.90	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			303.15220	196.353	11.54	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,891.30350	2,036.655	19.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			4.40930	1.437	15.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			88.02520	150.334	11.41	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			4.79910	1.579	14.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			895.89910	1,038.179	14.98	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.23050	0.062	19.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,171.22010	2,316.633	20.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.22570	0.061	19.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			340.45850	458.360	12.66	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			11.10790	4.051	14.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			702.20790	840.651	14.38	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.20350	0.055	19.41	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,251.20490	2,396.629	21.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.18400	0.050	19.68	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			915.50930	1,058.037	15.04	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			1.66000	0.487	15.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,142.76000	1,287.087	15.72	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.12010	0.033	20.92	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,391.18410	2,536.623	22.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.11400	0.031	21.08	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,841.32570	1,986.661	19.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.22100	0.060	19.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,851.32100	1,996.660	19.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.10490	0.029	21.35	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.11210	0.030	21.14	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,211.21210	2,356.630	21.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,941.28400	2,086.650	19.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.12650	0.034	20.76	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,141.22650	2,286.634	20.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.08410	0.023	22.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			104.50480	77.942	15.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,107.80480	1,230.042	15.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			103.48950	77.174	15.41	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,116.78950	1,239.274	15.41	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			102.48720	76.416	15.45	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,125.78720	1,248.516	15.45	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			93.14100	69.368	15.80	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,216.44100	1,341.468	15.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,147.09710	2,283.819	18.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			748.70090	630.742	11.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			85.30090	116.241	11.08	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			315.10720	247.755	12.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			401.70720	483.255	12.37	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,127.79610	2,264.348	18.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			288.02320	225.491	12.63	0.00	0	2,424
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			454.62320	540.991	12.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			50.84530	38.582	18.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,137.44530	2,274.082	18.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			50.49710	38.319	18.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			207.24130	160.130	13.60	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			673.84130	775.631	13.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			52.64030	39.941	18.73	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,089.24030	2,225.441	18.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			51.19610	38.848	18.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			181.88340	152.857	17.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,886.38340	2,007.357	17.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			180.97100	152.089	17.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,895.47100	2,016.589	17.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			182.80570	153.634	17.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,877.30570	1,998.134	17.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			361.84740	316.525	16.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,581.84740	1,687.925	16.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			360.42210	315.280	16.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,590.42210	1,696.680	16.38	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			359.00670	314.044	16.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,599.00670	1,705.444	16.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			214.42120	187.932	19.95	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,944.42120	3,069.332	19.95	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			595.08350	522.211	13.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			725.08350	803.611	13.41	0.00	0	6,076
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,319.69270	1,403.191	15.19	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			943.56490	866.657	15.15	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,305.16490	1,388.257	15.15	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			940.81850	864.114	15.17	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,312.41850	1,395.714	15.17	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			938.09270	861.591	15.19	0.00	0	0
Total € / R Option											0.00	0	290,389
Total € / R											88,401,460.00	6,724	479,915
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.03600		9.10060			4,518,000.00	500	8,460
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.11980		9.18360			1,477,407.60	162	9,860
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.21980		9.28320			0.00	0	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.31700		9.37940			0.00	0	0
Total AU\$ / R Future											5,995,407.60	662	19,097
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			75.97500	98.888	14.52	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			33.09240	20.691	15.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			332.49240	384.691	15.71	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			8.60800	4.775	17.43	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			608.00800	668.775	17.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,100.92500	1,164.769	21.36	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			2.99650	1.562	19.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			892.39650	955.562	19.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			2.89750	1.508	19.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			902.29750	965.508	19.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			176.57500	134.888	14.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			2.80100	1.455	19.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			912.20100	975.455	19.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			1.52500	0.768	21.36	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			47.76180	39.806	16.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,114.16180	1,170.006	16.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			824.90460	768.361	14.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			41.30460	48.561	14.22	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			616.03450	565.099	13.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			82.43450	95.300	13.98	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			168.13170	145.459	14.88	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			484.53170	525.659	14.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			376.53040	336.867	14.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			192.93040	217.067	14.01	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			48.65540	40.573	16.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,105.05540	1,160.773	16.69	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			131.38780	112.741	15.27	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			597.78780	642.941	15.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			46.88400	39.053	16.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,123.28400	1,179.253	16.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			295.86970	261.640	14.08	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			262.26970	291.840	14.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,172.61710	1,223.855	15.60	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			104.65660	92.611	15.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,181.45660	1,232.811	15.62	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			106.99410	94.713	15.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,163.79410	1,214.913	15.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			105.81710	93.655	15.60	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,140.71790	2,079.715	15.01	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			11.31790	12.715	15.01	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,091.25220	2,030.333	14.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.85220	13.333	14.78	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,041.81400	1,980.982	14.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			12.41400	13.982	14.55	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											5,995,407.60	662	25,906
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.24450		9.27960			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.36630		9.40280			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			0.44000	0.227	14.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			810.84000	845.727	14.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			0.41650	0.214	14.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			820.81650	855.714	14.13	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			0.39430	0.202	14.19	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			830.79430	865.702	14.19	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			692.65310	720.575	14.07	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			88.42990	79.604	14.00	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			675.62990	703.304	14.00	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			86.92780	78.227	14.03	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			684.12780	711.927	14.03	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			85.45310	76.875	14.07	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			31.74810		37.01570			0.00	0	10,000

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CF CANDO CAFZ Future								0.00	0	10,000
Total CF CANDO CAFZ								0.00	0	10,000
CF CANDOOn 02/03/2015 Foreign Exchange Future			0.06000		0.54000			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			12.11040		12.17600			387,532.80	32	3,114
CHF / R On 12/06/2015 Foreign Exchange Future			12.32950		12.39890			0.00	0	6,542
Total CHF / R Future								387,532.80	32	9,656
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			6.70830	3.857	15.87	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			820.70830	883.457	15.87	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			6.55740	3.769	15.96	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			830.55740	893.369	15.96	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			6.41100	3.683	16.04	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			840.41100	903.283	16.04	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			665.15940	612.393	12.51	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			126.25940	142.893	12.51	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			679.21510	625.883	12.47	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			120.31510	136.383	12.47	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			672.16370	619.113	12.49	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			123.26370	139.614	12.49	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								387,532.80	32	9,656
CNH / R On 16/03/2015 Foreign Exchange Future			1.83790		1.83980			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.84740		1.84930			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			538.45530	519.219	11.92	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			40.45530	40.219	11.92	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			453.46920	434.657	11.62	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			55.46920	55.657	11.62	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			376.21860	358.049	11.53	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			78.21860	79.049	11.53	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			534.72020	522.178	12.22	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			441.72020	448.178	12.22	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			481.56720	469.651	12.14	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			488.56720	495.651	12.14	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			438.10890	426.797	12.23	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			545.10890	552.797	12.23	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
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
DKK / R On 16/03/2015 Foreign Exchange Future			1.73850		1.75780			0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Future			1.76850		1.78890			0.00	0	138
DKK / R On 14/09/2015 Foreign Exchange Future			1.80190		1.82860			0.00	0	0
Total DKK / R Future								0.00	0	138
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Call			782.32460	650.560	13.13	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Put			293.32460	365.560	13.13	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Call			721.05610	595.534	13.16	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Put			332.05610	410.534	13.16	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Call			662.92680	543.734	13.19	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Put			373.92680	458.734	13.19	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Call			1,083.39660	909.756	12.93	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Put			397.39660	490.756	12.93	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Call			1,211.34820	1,025.994	12.85	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Put			325.34820	406.994	12.85	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Call			1,146.21720	966.676	12.89	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Put			360.21720	447.676	12.89	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			0.12610		0.12610			0.00	0	8
KES / R On 11/12/2015 Foreign Exchange Future			0.12390		0.12370			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			0.05710		0.05720			0.00	0	5,506
NGN / R On 12/06/2015 Foreign Exchange Future			0.05240		0.05260			0.00	0	14,200
NGN / R On 11/12/2015 Foreign Exchange Future			0.04780		0.04800			0.00	0	81,701
Total NGN / R Future								0.00	0	101,407
Total NGN / R								0.00	0	101,407
QUANTO € On 16/03/2015 Foreign Exchange Future			1.12270		1.13480			0.00	0	317
QUANTO € On 12/06/2015 Foreign Exchange Future			1.12390		1.13600			0.00	0	300
QUANTO € On 14/09/2015 Foreign Exchange Future			1.12570		1.13780			0.00	0	0
QUANTO € On 11/12/2015 Foreign Exchange Future			1.12800		1.14010			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	617

Contract Details		Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$									0.00	0	617
RAIN	On 16/03/2015			20,474.96000		20,581.73000			0.00	0	0
Total RAIN Future									0.00	0	0
Total RAIN									0.00	0	0
TRY / R	On 16/03/2015			4.60750		4.63300			0.00	0	0
TRY / R	On 12/06/2015			4.57630		4.60400			0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R	On 16/03/2015	4.99	Call			0.51530	0.239	13.97	0.00	0	0
TRY / R	On 16/03/2015	4.99	Put			357.51530	382.739	13.97	0.00	0	0
TRY / R	On 16/03/2015	5.00	Call			0.47360	0.219	14.15	0.00	0	0
TRY / R	On 16/03/2015	5.00	Put			367.47360	392.719	14.15	0.00	0	0
TRY / R	On 16/03/2015	5.01	Call			0.43610	0.201	14.32	0.00	0	0
TRY / R	On 16/03/2015	5.01	Put			377.43610	402.701	14.32	0.00	0	0
TRY / R	On 12/06/2015	4.99	Call			17.51960	14.193	12.29	0.00	0	0
TRY / R	On 12/06/2015	4.99	Put			403.51960	427.893	12.29	0.00	0	0
TRY / R	On 12/06/2015	5.00	Call			16.78090	13.582	12.35	0.00	0	0
TRY / R	On 12/06/2015	5.00	Put			412.78090	437.282	12.35	0.00	0	0
TRY / R	On 12/06/2015	5.01	Call			16.07570	12.998	12.41	0.00	0	0
TRY / R	On 12/06/2015	5.01	Put			422.07570	446.698	12.41	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			1.64330		1.62740			0.00	0	12
ZMW / R	On 12/06/2015			1.59070		1.54610			0.00	0	0
Total ZMW / R Future									0.00	0	12
Total ZMW / R									0.00	0	12
Total Futures									3716342491.80	319,616	1,798,157
Total Options									8701.27	70	1,990,552
Grand Total:									3,716,351,193.07	319,686	3,788,709