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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 09/03/2015 Foreign Exchange Future			12.05220		11.77200			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			12.05410		11.77200			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			12.06170		11.77950			1,504,383,470.80	124,724	1,127,352
\$ / R On 17/03/2015 Foreign Exchange Future			12.06360		11.78140			0.00	0	1,220
\$ / R On 27/03/2015 Foreign Exchange Future			12.08300		11.80010			0.00	0	2,936
\$ / R On 30/03/2015 Foreign Exchange Future			12.08880		11.80570			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			12.09260		11.80950			9,770,820.80	808	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.09460		11.81140			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.14550		11.86070			0.00	0	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			12.17510		11.88950			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.17910		11.89340			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.20310		11.91720			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.21720		11.93100			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.22920		11.94290			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.23540		11.94900			933,915,846.60	76,329	272,462
\$ / R On 26/06/2015 Foreign Exchange Future			12.26510		11.97770			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.27360		11.98590			0.00	0	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			12.33500		12.04520			6,167,500.00	500	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.39640		12.10450			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.42610		12.13310			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.43440		12.14110			251,684,690.40	20,241	53,837

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			12.46370		12.16920			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.52640		12.22950			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.58500		12.28570			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.61220		12.31180			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.61850		12.31790			17,034,975.00	1,350	52,138
\$ / R	On	21/12/2015	Foreign Exchange Future			12.63960		12.33830			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.75140		12.44640			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.81040		12.50350			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.81650		12.50960			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.99220		12.68780			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.00020		12.69600			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.19010		12.88850			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.19810		12.89670			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.37180		13.07280			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.38190		13.08310			0.00	0	0
<b>Total \$ / R Future</b>											<b>2,722,957,303.60</b>	<b>223,952</b>	<b>1,538,917</b>
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Call			350.18600	622.209	16.59	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Put			8.18600	0.009	16.59	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			225.08340	482.249	14.74	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			23.08340	0.050	14.74	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			99.45880	287.873	15.27	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			107.45880	13.773	15.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,279.60580	1,561.714	22.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.10580	0.014	22.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,029.80150	1,311.736	20.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.30150	0.036	20.55	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,679.52050	1,961.704	26.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	23.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,271.49780	989.283	19.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.03860	0.031	27.90	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,420.53860	2,138.331	27.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,779.50000	4,061.700	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,779.50000	3,061.700	23.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			835.60390	559.807	18.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			2.29370	3.826	18.94	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,042.79370	762.126	18.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,279.50230	2,561.700	29.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00230	0.000	29.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			0.99780	0.983	19.52	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			314.16670	105.217	13.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			7.85960	18.154	17.36	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			728.35960	456.454	17.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	45.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,220.50000	6,938.300	45.25	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	12.61	Call			5.10390	11.507	18.20	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Put			234.46210	65.637	14.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			54.92980	151.549	14.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			265.42980	79.849	14.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.19330	1.331	19.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,221.69330	939.631	19.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			43.66670	116.917	13.94	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			163.58060	38.540	14.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			77.25300	212.379	14.37	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			197.75300	50.679	14.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			5.73750	13.018	17.97	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			806.23750	531.318	17.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Call			63.96210	177.337	14.23	0.00	0	7,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			111.85410	22.667	14.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			111.78400	290.570	14.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			132.28400	28.870	14.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			52.87230	145.432	14.08	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			273.37230	83.732	14.08	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			93.08060	250.240	14.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			66.42490	11.102	15.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			153.02230	359.329	14.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			93.52230	17.629	14.89	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			74.40260	205.134	14.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			204.90260	53.434	14.34	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			131.35410	324.367	14.78	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			38.00860	5.464	15.38	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			230.28780	469.543	15.24	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			50.78780	7.844	15.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Call			107.79720	282.324	14.63	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Put			138.29720	30.624	14.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			195.92490	422.802	15.10	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			22.79380	2.979	15.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			307.30850	565.455	15.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			27.80850	3.755	15.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			136.57410	333.005	14.81	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			107.07410	21.305	14.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			267.50860	517.164	15.38	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			16.04400	2.098	15.87	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			349.36670	614.246	15.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			19.86670	2.546	15.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			223.17820	460.118	15.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			53.67820	8.418	15.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			332.29380	594.678	15.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			6.20360	0.966	16.65	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			438.89460	713.035	16.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			9.39460	1.335	16.32	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			275.27200	526.774	15.41	96,926.51	184	9,300

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	Put			35.77200	5.074	15.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			375.54400	643.798	15.87	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			1.00890	0.158	18.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			562.50740	842.275	17.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			3.00740	0.575	17.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			340.79070	604.454	15.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			21.29070	2.754	15.64	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			485.70360	762.666	16.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			0.87500	0.130	18.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			780.41730	1,061.839	18.60	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			0.91730	0.139	18.60	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			393.34200	663.544	16.00	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			13.84200	1.844	16.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			760.50890	1,041.858	18.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.35700	0.042	20.16	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			979.87270	1,261.744	20.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.37270	0.043	20.07	8.00	184	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			533.48080	812.399	16.97	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			3.98080	0.698	16.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			790.37500	1,071.830	18.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.11050	0.015	22.90	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,079.74520	1,361.729	21.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.24520	0.029	21.04	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			770.46190	1,051.848	18.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			0.96190	0.148	18.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			989.85700	1,271.742	20.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.02050	0.004	26.90	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,459.54940	1,741.708	24.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.04940	0.008	24.75	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			880.07820	1,161.773	19.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			0.57820	0.073	19.25	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,269.61050	1,551.715	22.90	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			295.70510	548.670	15.20	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			34.30510	5.070	15.20	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			182.71500	399.180	14.91	0.00	0	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			81.31500	15.580	14.91	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,001.88420	1,283.733	18.03	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			1.78420	0.733	18.03	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			764.94230	1,045.004	16.77	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			4.84230	2.004	16.77	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			657.81810	936.122	16.15	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,050.21130	2,767.177	27.08	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			7.71810	3.122	16.15	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			275.24820	497.849	14.36	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			85.14820	24.849	14.36	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			163.55120	338.638	14.70	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			173.45120	65.638	14.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.31130	0.177	27.08	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,017.68860	1,299.653	17.34	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			1.98860	0.853	17.34	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,007.77210	1,289.692	17.30	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			2.07210	0.892	17.30	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			997.85930	1,279.732	17.26	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			2.15930	0.932	17.26	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			66.02130	139.300	15.80	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			496.52130	286.700	15.80	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			622.18720	898.314	15.37	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			12.68720	5.714	15.37	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			187.54410	365.190	14.65	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			186.14410	80.590	14.65	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			8.54280	9.659	27.81	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,297.84280	3,014.159	27.81	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,067.86260	1,349.954	14.83	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			7.16260	4.454	14.83	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			738.59320	1,010.157	14.07	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			27.89320	14.657	14.07	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			204.44490	349.733	14.76	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			343.74490	204.233	14.76	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			321.75450	504.828	14.22	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			252.25450	149.728	14.22	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			318.90920	499.078	14.28	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			265.50920	159.978	14.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			20.93390	24.553	27.62	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,583.73390	3,301.453	27.62	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			814.19790	1,081.006	13.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			46.99790	27.907	13.64	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			326.12550	498.389	14.25	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			24.79550	15.057	13.84	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			308.92550	195.289	14.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			221.06680	341.551	14.95	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			513.86680	348.451	14.95	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,132.73940	1,413.940	14.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			15.53940	10.840	14.25	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,001.99550	1,278.157	13.84	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			333.78650	501.759	14.26	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			332.78650	214.559	14.26	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			338.17570	501.936	14.26	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			355.27570	232.736	14.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,216.59810	1,499.013	14.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			17.59810	13.613	14.25	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			116.54980	169.584	17.37	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,167.54980	934.184	17.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			95.25170	137.215	18.11	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,366.25170	1,121.815	18.11	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	10.73	Call			1,235.82550	1,518.422	14.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			16.82550	13.022	14.30	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			191.55130	284.251	15.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			742.55130	548.851	15.76	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			179.81900	266.696	15.95	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			790.81900	591.296	15.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,169.69770	1,450.604	14.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			20.69770	15.204	14.13	2,736.70	180	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			419.70430	605.983	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			270.70430	170.583	13.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			414.80580	599.723	13.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			275.80580	174.323	13.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			76.86180	110.130	18.91	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,587.86180	1,334.730	18.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			528.41510	743.379	13.56	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			179.41510	107.979	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			499.28930	705.703	13.56	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			200.28930	120.303	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			167.31320	247.671	16.17	44,580.82	180	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			848.31320	642.271	16.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			623.73980	861.998	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			124.73980	76.598	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			603.72080	837.640	13.54	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			134.72080	82.240	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			237.70870	352.023	15.12	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			588.70870	416.623	15.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			899.30520	1,165.781	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			50.30520	30.381	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			733.17430	988.089	13.52	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			84.17430	52.689	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			424.65270	612.292	13.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			265.65270	166.892	13.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,004.88200	1,277.933	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			35.88200	22.533	13.67	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			987.02050	1,258.928	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			38.02050	23.528	13.62	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			590.63870	821.572	13.54	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			141.63870	86.172	13.54	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			916.62420	1,184.055	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			47.62420	28.655	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			658.15730	903.256	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			109.15730	67.856	13.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			232.84810	334.771	15.57	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			715.14810	529.671	15.57	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			31.85640	45.571	28.33	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,934.15640	3,660.472	28.33	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,202.60400	1,484.012	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
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			24.90400	18.912	14.01	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			893.54630	1,156.178	13.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			65.84630	41.078	13.42	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			560.70190	770.692	13.45	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			204.80190	127.092	13.45	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			977.14940	1,238.581	13.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			81.94940	53.581	13.23	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			252.61060	342.984	16.16	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			917.41060	717.984	16.16	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			47.49700	69.068	28.06	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,152.29700	3,884.068	28.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,281.06090	1,562.278	13.77	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			35.86090	27.278	13.77	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			58.24200	77.655	27.45	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,453.74200	4,181.255	27.45	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,349.62770	1,631.763	13.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			45.12770	35.363	13.71	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,047.65010	1,308.993	13.06	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			93.15010	62.593	13.06	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			261.74120	342.655	16.77	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,127.24120	916.255	16.77	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			498.02680	648.137	14.32	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			524.92680	382.037	14.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			980.05160	1,232.760	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			128.95160	88.360	12.98	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			821.75130	1,058.810	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			190.65130	134.410	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,212.10330	1,488.417	13.26	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			35.89450	28.553	13.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,024.23040	1,774.527	19.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			142.96680	178.630	20.26	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,301.86680	2,044.230	20.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,614.68440	1,901.138	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			33.58440	26.738	14.03	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,576.99450	1,862.953	13.96	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			758.97830	585.271	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			279.57400	359.992	16.92	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,198.47400	985.592	16.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,228.98300	1,506.766	13.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			67.88300	52.366	13.30	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			165.33040	208.927	19.49	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			200.35140	141.781	13.16	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			765.56380	991.752	13.21	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			224.46380	157.352	13.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			126.18070	155.858	20.98	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,565.08070	2,301.458	20.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			400.07830	519.671	15.31	0.00	0	33,750

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	11.49	Put			184.35900	129.647	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			828.58620	1,066.413	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			187.48620	132.013	13.13	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			229.36620	292.767	17.88	49,770.37	170	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,488.26620	1,258.367	17.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			801.45140	1,036.181	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			71.00330	54.017	13.26	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,049.38380	1,307.711	12.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			108.28380	73.311	12.91	12,462.84	170	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			569.05930	736.384	13.83	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			427.95930	301.983	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			835.45900	1,074.047	13.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			69.20000	95.675	27.29	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,700.00000	4,431.975	27.29	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			931.70130	1,177.645	13.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			162.50130	113.945	13.00	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			271.33680	344.446	17.45	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			101.98680	71.467	12.93	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,372.13680	1,150.746	17.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			184.76330	232.031	19.40	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,015.56330	1,768.331	19.40	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,422.07280	1,705.870	13.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			52.87280	42.170	13.52	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,121.18680	1,385.167	12.93	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			280.74200	349.643	18.11	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,611.24200	1,383.243	18.11	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			89.72430	118.100	27.16	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,840.22430	4,571.700	27.16	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,490.23470	1,775.013	13.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			60.73470	48.613	13.42	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,187.67880	1,457.025	12.91	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			108.17880	80.625	12.91	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,249.26100	1,521.906	12.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			113.56100	86.906	12.83	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			286.98830	353.972	18.75	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,851.28830	1,618.972	18.75	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			89.96940	121.660	27.20	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,254.26940	4,986.660	27.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,550.83330	1,838.433	13.29	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			65.13330	53.433	13.29	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			628.28260	775.765	14.55	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			656.48260	503.565	14.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,174.85750	3,474.911	16.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.95750	6.411	16.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,125.29660	3,425.311	16.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.39660	6.811	16.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,075.76270	3,375.736	16.06	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	11/12/2015	Foreign Exchange Option	13.20	Put			1,294.90100	1,090.065	16.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			371.15500	455.366	17.59	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,493.25500	1,276.866	17.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			0.00000	242.420	13.11	266,662.33	1,100	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			453.38640	559.430	16.43	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,135.48640	940.930	16.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			0.00000	247.499	21.39	1,509,741.46	6,100	6,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			0.00000	2,628.999	21.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			412.80100	508.565	16.96	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			182.03660	126.794	12.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			960.53400	1,190.065	12.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			252.63400	181.565	12.85	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			254.84660	309.220	19.89	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,306.94660	2,060.720	19.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			0.00000	1,060.920	13.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			83.01990	68.388	13.01	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,406.76250	1,691.673	12.94	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			88.86250	73.173	12.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			432.36870	533.115	16.69	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,214.46870	1,014.615	16.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,099.93660	1,345.294	12.56	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.86270	7.236	16.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,245.69690	1,513.861	12.68	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			127.79690	95.361	12.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			0.00000	1,093.843	13.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			0.00000	225.343	13.04	0.00	0	5,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,450.91990	1,736.888	13.01	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			291.07440	352.825	19.29	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,102.77440	1,863.225	19.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			90.61020	119.469	26.92	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,622.31020	5,349.869	26.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,607.59820	1,896.493	13.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			69.29820	56.893	13.15	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,311.52750	1,589.719	12.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			113.22750	90.119	12.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,303.81380	1,580.909	12.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			115.51380	91.309	12.73	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,102.81370	1,329.654	12.36	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			256.41370	178.254	12.36	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			285.89990	304.321	21.91	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,239.49990	2,952.921	21.91	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			756.27820	891.661	14.59	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			782.77820	611.261	14.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			932.60970	1,112.590	13.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			473.00970	346.090	13.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			928.44750	1,107.003	13.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			478.84750	350.503	13.17	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	14/03/2016	Foreign Exchange Option	15.75	Call			0.00000	338.129	22.95	338,129.40	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			0.00000	3,271.629	22.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			0.00000	1,262.051	12.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			0.00000	245.551	12.63	245,551.20	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			936.80200	1,118.211	13.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			467.20200	341.711	13.13	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			720.32640	838.264	16.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,322.52640	1,136.064	16.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			717.93950	835.390	16.68	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,330.13950	1,143.190	16.68	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			715.57160	832.533	16.70	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,337.77160	1,150.333	16.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			727.57980	846.126	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,321.57980	1,135.926	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			725.17990	843.240	16.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,329.17990	1,143.040	16.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			722.79890	840.369	16.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,336.79890	1,150.169	16.70	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			892.71870	1,026.231	16.62	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,314.21870	1,146.131	16.62	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			898.13010	1,032.584	16.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,299.63010	1,132.484	16.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			895.41450	1,029.400	16.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,306.91450	1,139.300	16.60	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			905.45790	1,040.386	16.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,298.75790	1,132.286	16.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			902.73570	1,037.190	16.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,306.03570	1,139.090	16.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			900.02050	1,034.008	16.61	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,313.32050	1,145.908	16.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,262.16900	1,423.967	14.72	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			829.36900	692.167	14.72	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,258.67980	1,420.040	14.75	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			835.87980	698.240	14.75	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,255.21670	1,416.134	14.77	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			842.41670	704.334	14.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,070.74020	1,211.598	16.39	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,277.64020	1,119.698	16.39	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,067.76090	1,208.779	16.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,284.66090	1,126.879	16.42	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,064.79520	1,205.975	16.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,291.69520	1,134.075	16.45	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,566,569.63</b>	<b>10,268</b>	<b>1,650,472</b>
<b>Total \$ / R</b>											<b>2,725,523,873.23</b>	<b>234,220</b>	<b>3,189,389</b>

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 Future			12.06170		11.77950			4,499,014.10	373	1,631
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			12.23540		11.94900			6,362,408.00	520	533
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.43440		12.14110			248,688.00	20	143
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.61850		12.31790			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.81650		12.50960			0.00	0	0
<b>Total \$ / R MAXI Future</b>										<b>11,110,110.10</b>	<b>913</b>	<b>2,307</b>
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Put			156.72450	28.227	17.89	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Call			50,471.32140	78,254.833	16.78	0.00	0	420
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.28	Put			521.32140	84.833	16.78	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call			69,091.85990	97,194.808	18.02	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put			141.85990	24.808	18.02	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			68,099.09150	96,196.461	17.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			149.09150	26.461	17.95	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.11	Call			67,106.72450	95,198.227	17.89	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			72,523.85450	97,947.373	13.52	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			8,623.85450	5,407.373	13.52	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			74,114.79540	99,673.151	13.52	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			8,214.79540	5,133.151	13.52	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			73,317.43320	98,808.928	13.52	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			8,417.43320	5,268.928	13.52	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			71,571.18280	92,723.583	13.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			26,461.18280	18,283.583	13.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			71,038.27970	92,022.739	13.28	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			26,928.27970	18,582.739	13.28	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			70,509.87080	91,325.139	13.29	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			27,399.87080	18,885.139	13.29	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			82,982.97220	102,876.058	13.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			36,192.97220	26,026.058	13.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			82,509.74110	102,242.029	13.20	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			36,719.74110	26,392.030	13.20	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			83,459.74000	103,513.142	13.17	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			35,669.74000	25,663.142	13.17	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			68,723.85670	52,577.287	14.14	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			80,359.36390	94,823.116	14.17	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			69,399.36390	53,173.116	14.17	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			80,037.24780	94,421.721	14.20	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			70,077.24780	53,771.721	14.20	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			80,683.85670	95,227.287	14.14	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>										<b>11,110,110.10</b>	<b>913</b>	<b>2,727</b>
£ / R	On 16/03/2015	Foreign Exchange Future			18.17790		17.95100			27,321,383.70	1,503	38,433
£ / R	On 12/06/2015	Foreign Exchange Future			18.42880		18.19860			18,428,800.00	1,000	6,839
£ / R	On 14/09/2015	Foreign Exchange Future			18.72070		18.48250			4,680,175.00	250	1,498

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 Future			18.99670		18.74890			0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Future			19.29870		19.04220			0.00	0	0
<b>Total £ / R Future</b>											<b>50,430,358.70</b>	<b>2,753</b>	<b>46,770</b>
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			3.01780	4.266	17.14	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Put			514.37480	320.918	13.66	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,232.12520	1,458.268	17.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			1.12520	0.368	17.91	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,351.67830	1,125.823	17.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			955.09970	1,179.264	16.91	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			4.09970	1.364	16.91	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Call			484.73030	690.554	15.15	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.50	Put			33.73030	12.654	15.15	0.00	0	3,500
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Call			35.37480	68.818	13.66	0.00	0	7,500
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,690.27040	1,463.690	19.38	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			5.69510	9.333	15.89	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,054.69510	831.433	15.89	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			2.74240	3.825	17.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,341.74240	1,115.925	17.37	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			2.67830	3.723	17.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,302.01780	1,076.366	17.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			52.50600	101.590	13.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			411.50600	233.690	13.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			2.61590	3.624	17.48	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,361.61590	1,135.724	17.48	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			1.27040	1.590	19.38	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			946.71210	793.247	14.64	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			302.85770	379.001	14.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			954.25770	800.201	14.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			300.42050	375.975	14.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			961.82050	807.175	14.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			305.31210	382.047	14.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			600.86440	699.307	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,078.36440	938.607	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,502.71940	7,740.896	21.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.21940	0.196	21.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			606.76610	706.162	14.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,064.26610	925.462	14.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			603.80670	702.728	14.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,071.30670	932.028	14.91	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			801.09040	683.122	13.97	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,055.77290	1,185.134	13.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			806.87290	688.434	13.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,051.58050	1,180.467	14.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			812.68050	693.767	14.00	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,059.99040	1,189.822	13.97	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	14/03/2016	Foreign Exchange Option	19.19	Call			1,090.85050	1,194.983	14.68	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,238.65050	1,086.283	14.68	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,087.56330	1,191.421	14.70	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,245.36330	1,092.721	14.70	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,084.29740	1,187.874	14.71	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,252.09740	1,099.174	14.71	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>68,162</b>
<b>Total £ / R</b>											<b>50,430,358.70</b>	<b>2,753</b>	<b>114,932</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09965		0.09813			0.00	0	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10121		0.09966			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10303		0.10142			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10477		0.10310			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,558</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.29090	0.478	22.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,187.29090	1,035.078	22.48	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			813.61710	965.786	22.84	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			0.61710	0.386	22.84	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			47.98790	97.122	17.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			234.98790	131.722	17.23	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			995.68820	1,144.529	15.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			29.68820	23.829	15.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			310.22270	399.403	16.14	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			344.22270	278.703	16.14	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			84.10780	113.780	18.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,118.10780	993.079	18.92	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,195.46780	1,343.431	13.93	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			53.36780	40.831	13.93	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			507.17070	596.593	14.59	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			365.07070	293.993	14.59	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			217.04210	254.207	17.27	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,074.94210	951.607	17.27	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,389.98230	1,542.786	14.25	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			79.78230	65.486	14.25	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			700.78590	800.980	14.78	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			390.58590	323.680	14.78	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			364.49590	416.577	17.20	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,054.29590	939.276	17.20	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>14,558</b>
€ / R	On	16/03/2015	Foreign Exchange Future			13.10110		12.98790			19,455,133.50	1,485	75,570
€ / R	On	01/06/2015	Foreign Exchange Future			13.27900		13.16350			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 Future			13.30530		13.18980			2,261,901.00	170	104,799
€ / R	On	14/09/2015	Foreign Exchange Future			13.54500		13.42340			137,007,675.00	10,115	24,805
€ / R	On	11/12/2015	Foreign Exchange Future			13.77540		13.64710			0.00	0	1,550
€ / R	On	14/03/2016	Foreign Exchange Future			14.03330		13.89710			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.56920		14.43890			0.00	0	0
<b>Total € / R Future</b>											<b>158,724,709.50</b>	<b>11,770</b>	<b>206,724</b>
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.04050	0.025	26.19	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			202.72080	280.350	13.20	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			64.82080	29.250	13.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			1,014.06060	900.630	17.87	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.08730	0.057	23.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,952.18730	1,838.957	23.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			541.70210	653.334	14.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			3.80210	2.234	14.90	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			816.70040	703.419	16.83	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.07620	0.049	24.07	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			2,012.17620	1,898.949	24.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			119.35320	166.280	12.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			131.45320	65.180	12.57	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			1.96060	1.730	17.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,262.79910	1,149.445	19.18	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.04280	0.026	25.98	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,292.14280	2,178.926	25.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			23.08060	27.907	14.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			435.18060	326.807	14.18	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			4.60040	4.519	16.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,972.18340	1,858.954	23.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.03690	0.022	26.53	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,372.13690	2,258.922	26.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			1.80250	1.574	17.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			1,033.90250	920.474	17.98	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			0.69910	0.545	19.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,262.14530	2,148.928	25.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.02890	0.017	27.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,512.12890	2,398.917	27.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.08530	0.055	23.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,962.18530	1,848.955	23.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.08340	0.054	23.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,322.14050	2,208.925	26.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.03970	0.024	26.26	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,332.13970	2,218.924	26.26	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.06830	0.043	24.41	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			2,062.16830	1,948.943	24.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.04530	0.028	25.78	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			98.86080	114.573	16.80	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	01/06/2015	Foreign Exchange Option	14.29	Put			1,225.36080	1,125.573	16.80	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			97.89700	113.422	16.83	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,234.39700	1,134.422	16.83	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			96.94350	112.285	16.87	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,243.44350	1,143.285	16.87	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			88.03270	101.650	17.20	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,334.53270	1,232.650	17.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			504.09400	435.749	14.01	63,619.31	146	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,258.60040	2,148.088	20.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			48.06690	52.993	20.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,268.26690	2,157.693	20.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			672.85630	760.147	12.51	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			133.05630	104.847	12.51	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			293.89400	341.049	14.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,210.32110	2,100.129	19.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			48.73720	53.789	20.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,248.93720	2,138.489	20.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			269.42060	313.012	14.24	758,742.06	2,424	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			559.62060	487.712	14.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			48.40040	53.388	20.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			196.19510	227.600	15.13	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			786.39510	702.301	15.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			50.12110	55.429	19.88	8,092.68	146	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			179.29650	196.050	18.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,995.89650	1,891.050	18.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			177.50220	193.995	18.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,014.10220	1,908.995	18.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			787.87080	863.850	12.37	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			264.47080	218.850	12.37	27,137.42	124	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			214.43160	236.229	17.52	29,292.38	124	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,691.03160	1,591.229	17.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			178.39600	195.019	18.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,004.99600	1,900.019	18.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			359.89410	391.941	17.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,712.79410	1,616.541	17.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			358.42770	390.372	17.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,721.32770	1,624.972	17.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			585.75970	644.006	14.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			838.65970	768.606	14.58	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			239.46040	229.420	20.71	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,092.36040	2,954.020	20.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			361.36600	393.519	17.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,704.26600	1,608.119	17.32	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			872.90700	795.403	14.36	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			766.91360	825.473	14.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			879.81360	802.173	14.38	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			773.11990	831.953	14.33	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	14/03/2016	Foreign Exchange Option	13.99	Put			866.01990	788.653	14.33	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			770.00700	828.703	14.36	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,442.84230	1,365.096	16.04	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			939.10650	991.603	16.06	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,450.20650	1,372.403	16.06	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			936.49010	988.771	16.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,457.59010	1,379.571	16.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			941.74230	994.296	16.04	0.00	0	0
<b>Total € / R Option</b>											<b>886,883.85</b>	<b>2,964</b>	<b>302,965</b>
<b>Total € / R</b>											<b>159,611,593.35</b>	<b>14,734</b>	<b>509,689</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.31490		9.17240			232,872.50	25	8,278
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.39970		9.25640			14,118,349.40	1,502	12,246
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.50600		9.35920			0.00	0	780
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.60890		9.45740			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.72500		9.56900			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>14,351,221.90</b>	<b>1,527</b>	<b>21,304</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			5.11970	9.866	17.39	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			532.71970	394.966	17.39	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			1.78090	2.396	20.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			829.38090	687.496	20.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			211.35280	331.020	17.78	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			38.95280	16.120	17.78	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			29.72490	66.415	16.74	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			257.32490	151.515	16.74	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			1.72880	2.311	20.94	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			839.32880	697.411	20.94	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			0.73350	1.240	23.46	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,028.33350	886.341	23.46	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			1.83520	2.486	20.68	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			819.43520	677.586	20.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			34.03060	28.570	15.84	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			677.79390	806.474	15.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			71.39390	56.774	15.53	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			171.90900	136.126	15.45	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			58.33130	82.168	17.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,041.93130	922.468	17.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			57.23670	80.864	17.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,050.83670	931.164	17.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			890.43060	1,028.270	15.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,059.76100	939.881	17.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			342.62520	439.202	15.54	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			236.22520	189.502	15.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			198.14270	262.749	15.89	0.00	0	201



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			441.74270	363.049	15.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			428.30900	535.826	15.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			155.52510	209.116	16.19	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			549.12510	459.416	16.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			56.16100	79.581	17.54	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			125.25000	150.923	15.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,106.05000	984.923	15.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			123.86170	149.337	15.73	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,114.66170	993.337	15.73	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			122.49000	147.769	15.75	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,123.29000	1,001.769	15.75	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,217.86600	2,369.008	16.12	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.46600	10.108	16.12	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,168.37440	2,319.483	15.89	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.97440	10.583	15.89	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,118.91000	2,269.982	15.67	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.51000	11.082	15.67	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			489.49140	426.801	13.59	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			556.75130	649.386	13.50	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			477.75130	414.386	13.50	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			552.60520	645.575	13.55	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			483.60520	420.575	13.55	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			548.49140	641.801	13.59	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,809</b>
<b>Total AU\$ / R</b>											<b>14,351,221.90</b>	<b>1,527</b>	<b>28,113</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.56200		9.44890			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.68750		9.57180			0.00	0	1,631
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.83460		9.71400			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			1.25120	1.248	14.89	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			642.35120	529.248	14.89	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1.18780	1.175	15.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			652.28780	539.174	15.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			1.12820	1.107	15.11	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			662.22820	549.107	15.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			567.27800	490.725	14.86	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			133.44660	173.717	14.81	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			551.64660	476.217	14.81	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			131.24410	170.951	14.84	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			559.44410	483.451	14.84	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			129.07800	168.225	14.86	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			389.50770	463.289	13.10	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			335.50770	288.689	13.10	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	14/09/2015	Foreign Exchange Option	9.64	Call			398.65410	473.503	13.07	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			324.65410	278.903	13.07	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			394.05950	468.374	13.09	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			330.05950	283.774	13.09	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			238.60140		79.63850			0.00	0	10,000
<b>Total CF CANDCO CAFZ Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDCO CAFZ</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CHF / R	On	16/03/2015	Foreign Exchange Future			12.27750		12.15630			491,100.00	40	3,141
CHF / R	On	12/06/2015	Foreign Exchange Future			12.49370		12.37150			0.00	0	6,542
CHF / R	On	14/09/2015	Foreign Exchange Future			12.74200		12.61720			0.00	0	0
<b>Total CHF / R Future</b>											<b>491,100.00</b>	<b>40</b>	<b>9,683</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			3.51970	4.726	18.34	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			837.21970	717.226	18.34	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			3.40820	4.555	18.43	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			847.10820	727.055	18.43	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			3.30110	4.391	18.52	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			857.00110	736.891	18.52	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			666.06700	764.986	13.67	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			134.56700	111.286	13.67	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			659.20020	757.271	13.67	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			137.70020	113.571	13.67	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			652.38010	749.590	13.66	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			140.88010	115.890	13.66	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			478.75310	536.673	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			651.55310	584.673	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			475.59100	533.119	15.21	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			658.39100	591.119	15.21	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			472.45540	529.593	15.24	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			665.25540	597.593	15.24	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>491,100.00</b>	<b>40</b>	<b>9,683</b>
CNH / R	On	16/03/2015	Foreign Exchange Future			1.91800		1.87570			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.92620		1.88370			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.93990		1.89690			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			864.55030	1,281.439	17.37	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			7.55030	1.439	17.37	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			767.45290	1,182.109	16.93	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			10.45290	2.109	16.93	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			673.47540	1,083.112	16.51	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			16.47540	3.112	16.51	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			771.43990	1,093.373	14.39	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			334.43990	231.373	14.39	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			710.93190	1,020.666	14.33	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			373.93190	258.666	14.33	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			653.38840	952.907	14.34	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			416.38840	290.907	14.34	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,519.49690	1,245.457	14.87	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			436.64600	607.687	14.68	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,367.64600	1,108.687	14.68	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			411.59550	575.248	14.78	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,442.59550	1,176.248	14.78	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			388.49690	544.457	14.87	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	16/03/2015	Foreign Exchange Future			1.76060		1.74460			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.79220		1.77560			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.82750		1.81020			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			745.54960	865.685	15.53	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			389.54960	343.685	15.53	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			690.65110	805.607	15.57	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			434.65110	383.607	15.57	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			638.69160	748.326	15.61	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			482.69160	426.326	15.61	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			508.20090	457.980	14.41	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,124.92960	1,256.466	14.31	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			422.92960	381.466	14.31	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,066.41290	1,191.626	14.32	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			464.41290	416.626	14.32	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,010.20090	1,132.980	14.41	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.13220		0.12910			0.00	0	8
KES / R	On	12/06/2015	Foreign Exchange Future			0.13140		0.12840			0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12860		0.12820			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
KES / R	On	11/12/2015	Foreign Exchange Future			0.13030		0.12790			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06050		0.05910			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05590		0.05430			251,550.00	4,500	23,200
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05250		0.05100			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05070		0.04940			456,300.00	9,000	90,701
<b>Total NGN / R Future</b>											<b>707,850.00</b>	<b>13,500</b>	<b>119,407</b>
<b>Total NGN / R</b>											<b>707,850.00</b>	<b>13,500</b>	<b>119,407</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.08620		1.10260			0.00	0	317
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.08740		1.10380			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.08930		1.10560			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.09170		1.10790			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>617</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>617</b>
RAIN	On	16/03/2015	Foreign Exchange Future			21,044.04000		20,711.39000			0.00	0	0
RAIN	On	12/06/2015	Foreign Exchange Future			21,299.42000		20,962.74000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Future			4.57290		4.53620			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.53460		4.50150			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.50950		4.47670			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			0.61180	0.800	23.50	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			454.41180	417.900	23.50	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			0.57510	0.760	23.80	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			464.37510	427.860	23.80	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			0.51580	0.680	23.91	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			474.31580	437.781	23.91	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			14.56360	18.907	14.88	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			503.06360	474.307	14.88	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			14.04600	18.082	14.92	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			512.54600	483.482	14.92	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			13.54980	17.428	14.99	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			522.04980	492.828	14.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			101.53370	121.571	12.67	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			234.83370	222.071	12.67	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
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			108.03300	128.984	12.63	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			221.33300	209.484	12.63	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			104.73870	125.233	12.65	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			228.03870	215.733	12.65	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.71190		1.67680			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.65510		1.62100			0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.60130		1.56780			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total Futures</b>											<b>2958772653.80</b>	<b>254,455</b>	<b>1,974,086</b>
<b>Total Options</b>											<b>3453453.48</b>	<b>13,232</b>	<b>2,028,828</b>
<b>Grand Total:</b>											<b>2,962,226,107.28</b>	<b>267,687</b>	<b>4,002,914</b>