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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/01/2015 Foreign Exchange Future			11.41020		11.49020			6,458,173.20	566	0
\$ / R On 26/01/2015 Foreign Exchange Future			11.41190		11.49020			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.41200		11.48850			11,217,996.00	983	2,449
\$ / R On 30/01/2015 Foreign Exchange Future			11.41550		11.49210			0.00	0	268
\$ / R On 16/02/2015 Foreign Exchange Future			11.44560		11.52240			0.00	0	1,405
\$ / R On 25/02/2015 Foreign Exchange Future			11.46150		11.53850			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.46320		11.54020			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.46500		11.54210			6,626,770.00	578	1,140
\$ / R On 12/03/2015 Foreign Exchange Future			11.48850		11.56580			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.49570		11.57310			397,463,827.50	34,575	1,133,115
\$ / R On 27/03/2015 Foreign Exchange Future			11.51550		11.59330			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.52460		11.60240			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.57360		11.65200			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.62670		11.70580			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.65050		11.72990			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.65600		11.73550			1,233,845,880.00	105,855	98,719
\$ / R On 26/06/2015 Foreign Exchange Future			11.68160		11.76150			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.74190		11.82280			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.79500		11.87750			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.82060		11.90390			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.82790		11.91140			12,951,550.50	1,095	24,119

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			11.85350		11.93790			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			11.90840		11.99440			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			11.96000		12.04610			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			11.98400		12.07020			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			11.98950		12.07570			0.00	0	36,332
\$ / R	On	21/12/2015	Foreign Exchange Future			12.00800		12.09420			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.16110		12.24800			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.16690		12.25380			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.33470		12.42260			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.34240		12.43030			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.52370		12.61260			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.53140		12.62040			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.69730		12.78720			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.70690		12.79690			0.00	0	0
Total \$ / R Future											1,668,564,197.20	143,652	1,312,767
\$ / R	On	23/01/2015	Foreign Exchange Option	11.68	Call			2.02170	0.000	7.75	0.00	0	0
\$ / R	On	23/01/2015	Foreign Exchange Option	11.68	Put			191.82170	269.800	7.75	0.00	0	0
\$ / R	On	26/01/2015	Foreign Exchange Option	11.66	Call			15.63920	1.986	13.20	0.00	0	0
\$ / R	On	26/01/2015	Foreign Exchange Option	11.66	Put			185.43920	250.086	13.20	0.00	0	4,000
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.08130	0.085	56.78	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,781.58130	2,858.085	56.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			344.25330	267.959	13.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			5.75330	5.959	13.70	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			297.42140	221.642	13.25	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			8.92140	9.642	13.25	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			98.45490	46.769	11.99	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			59.95490	84.769	11.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,188.50000	3,112.000	14.55	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	14.55	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			688.73730	612.197	17.10	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			0.23730	0.197	17.10	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			40.78630	20.374	14.49	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			188.68630	244.874	14.49	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			45.47020	23.151	14.32	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			173.37020	227.651	14.32	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			126.33360	89.105	12.45	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			183.93360	223.505	12.45	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			422.04010	353.132	10.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			33.54010	41.632	10.92	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			151.23480	112.250	12.49	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			212.73480	250.750	12.49	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.73370	0.686	27.45	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,962.23370	3,039.186	27.45	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			743.76940	666.918	11.05	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			5.26940	5.418	11.05	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,240.20660	3,163.200	15.69	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00660	0.000	15.69	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			425.32260	356.539	10.97	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			35.12260	43.339	10.97	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			374.68300	308.824	11.19	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			52.58300	63.824	11.19	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			142.97560	109.176	13.41	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			357.17560	400.676	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,255.85720	1,179.247	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			2.75720	3.547	13.57	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,077.85860	1,001.737	12.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			4.75860	6.037	12.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			882.25180	806.722	11.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00420	0.007	24.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,573.19530	2,495.777	19.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.09530	0.077	19.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.34290	0.295	17.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	25.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,426.90000	7,504.300	25.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			17.27830	10.970	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,444.17830	1,515.270	17.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,573.10420	3,495.707	24.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,492.27240	1,563.918	17.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			1.78240	1.153	20.91	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,628.68240	2,705.453	20.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			40.59190	29.525	17.22	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,047.49190	1,113.825	17.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,073.44290	1,995.995	17.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,075.75400	1,142.533	17.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			26.12720	17.442	17.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,273.02720	1,341.742	17.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			103.69180	78.209	14.41	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			530.59180	582.509	14.41	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			15.37240	9.618	17.87	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			571.93940	625.651	14.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			45.72640	33.359	16.84	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			972.62640	1,037.659	16.84	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			123.75030	94.300	13.93	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			450.65030	498.600	13.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			38.85400	28.233	17.37	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			458.46380	506.833	13.97	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			105.52650	79.670	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			522.42650	573.970	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			159.22710	123.361	13.25	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			346.12710	387.661	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			95.03940	71.351	14.65	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			375.00190	418.469	13.44	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	11.85	Call			135.33970	103.712	13.68	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			412.23970	458.012	13.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			209.22250	165.461	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			246.12250	279.761	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			121.56380	92.533	13.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			318.12770	357.651	13.06	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			162.14340	125.780	13.20	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			339.04340	380.080	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			238.00610	189.923	12.19	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			204.90610	234.223	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			148.10190	114.169	13.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			210.26150	240.518	12.23	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			213.06970	168.751	12.48	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			239.96970	273.051	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			299.59500	243.386	11.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			146.49500	167.686	11.78	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			171.22770	133.351	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			164.74950	188.100	11.89	470,249.75	2,500	11,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			257.32740	205.480	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			184.22740	209.780	11.99	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			372.27500	309.987	11.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			99.17500	114.287	11.47	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			233.36150	186.218	12.23	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			117.53160	135.089	11.60	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			310.93200	253.663	11.73	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			137.83200	157.963	11.73	78,981.30	500	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			583.34340	510.732	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			30.24340	35.032	10.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			277.84950	223.800	11.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			73.78920	85.320	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			405.84110	341.263	11.34	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			82.74110	95.563	11.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			608.98090	535.652	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			25.88090	29.952	10.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			340.63160	280.789	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			27.27990	31.582	10.69	331,606.80	10,500	10,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			591.83400	518.974	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			28.73400	33.274	10.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			795.40410	720.250	11.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			12.30410	14.550	11.33	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			426.88920	361.020	11.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			12.71610	15.010	11.28	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			690.77670	616.239	10.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			17.67670	20.539	10.80	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,068.01600	991.918	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			4.91600	6.218	12.67	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			600.37990	527.282	10.69	0.00	0	20,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			9.15180	11.022	11.76	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			833.88640	758.554	11.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			10.78640	12.854	11.52	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,474.62880	1,397.490	14.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			1.52880	1.789	14.51	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			785.81610	710.710	11.28	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			1.16400	0.678	21.28	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,257.86400	3,335.178	21.28	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			509.66970	441.544	11.19	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			66.36970	76.044	11.19	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			242.18340	196.885	12.59	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			41.98700	48.512	10.91	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			258.88340	291.385	12.59	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			175.64380	139.719	13.50	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			392.34380	434.219	13.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			810.86600	735.516	11.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			17.56600	20.016	11.21	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			595.28700	524.012	10.91	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			486.23730	420.437	11.31	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			83.83730	95.837	11.31	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			100.16010	78.715	15.42	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			737.76010	794.115	15.42	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			201.87310	170.706	14.28	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			549.87310	597.106	14.28	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			19.17290	15.067	26.38	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,517.17290	3,591.467	26.38	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			879.35330	806.209	10.97	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			27.35330	32.609	10.97	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			589.91600	526.467	11.33	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			87.91600	102.867	11.33	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			221.04750	191.295	15.17	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			725.24750	774.595	15.17	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			36.08180	30.099	27.24	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,810.28180	3,883.399	27.24	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			828.74580	757.038	11.24	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			43.30760	48.744	11.31	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			62.94580	70.338	11.24	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			663.90800	599.905	11.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			108.10800	123.205	11.48	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			297.94990	259.503	13.92	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			492.14990	532.803	13.92	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			949.10760	875.444	11.31	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			310.47180	272.496	14.17	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			540.57180	581.996	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			835.18520	763.278	11.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			79.68520	87.278	11.34	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			818.96300	747.262	11.33	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	12/06/2015	Foreign Exchange Option	11.00	Put			83.46300	91.262	11.33	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			755.45680	686.838	11.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,826.01100	1,891.762	19.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,048.26010	974.126	11.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			42.76010	48.126	11.49	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,603.31870	1,666.596	18.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,030.58100	956.603	11.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			45.08100	50.603	11.48	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			986.82720	913.257	11.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			51.32720	57.257	11.45	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			101.51100	87.762	19.60	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			1,015.93990	1,070.766	16.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			181.37890	157.964	16.73	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,075.87890	1,131.964	16.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			138.75570	119.777	18.05	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,403.25570	1,463.777	18.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			118.81870	102.596	18.79	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			432.57150	468.924	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			364.63080	321.801	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			439.13080	475.801	13.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			236.24720	206.379	15.49	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			800.74720	850.379	15.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			191.43990	166.766	16.47	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			313.07490	341.352	12.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			426.57630	376.494	12.98	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			341.07630	370.494	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			371.54840	328.085	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			426.04840	462.085	13.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			368.07150	324.924	13.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			212.87180	236.410	12.28	0.00	0	4,800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			521.58370	466.830	12.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			236.08370	260.830	12.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			496.04120	442.483	12.56	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			260.54120	286.483	12.56	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			448.57490	397.352	12.84	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			99.95680	110.838	11.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			739.94030	673.096	11.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			104.44030	117.096	11.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			605.80200	547.383	12.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			170.30200	191.383	12.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			548.37180	492.411	12.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			734.91070	670.652	11.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			123.41070	139.052	11.53	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			233.95500	205.565	16.05	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			932.45500	983.965	16.05	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			49.01540	40.066	27.21	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,167.51540	4,238.466	27.21	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			1,018.91060	945.423	11.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			57.41060	63.823	11.52	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			65.23530	56.334	27.15	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,392.43530	4,464.434	27.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,093.51420	1,019.141	11.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			70.71420	77.241	11.62	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			812.67270	743.371	11.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			139.87270	151.471	11.50	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			253.25090	225.047	16.81	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,140.45090	1,193.147	16.81	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			264.74130	235.979	17.52	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,357.24130	1,410.979	17.52	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			72.23490	62.259	26.80	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,694.73490	4,767.259	26.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,157.20850	1,083.692	11.73	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			79.70850	88.692	11.73	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			881.81490	812.266	11.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			154.31490	167.265	11.71	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			452.37030	408.322	14.80	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			708.47030	747.722	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			0.00000	211.607	18.64	2,266,309.90	10,710	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			0.00000	1,783.707	18.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			184.05050	163.028	20.35	0.00	0	105,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,272.65050	2,335.128	20.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			508.63770	460.597	14.26	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			597.23770	632.697	14.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			377.68670	339.033	15.91	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			966.28670	1,011.133	15.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			161.70500	148.050	22.72	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,830.30500	2,900.150	22.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			710.48060	652.141	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			299.08060	324.241	12.62	0.00	0	15,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			705.54770	647.421	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			304.14770	329.521	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			164.58020	150.036	21.39	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,553.18020	2,622.136	21.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			0.00000	818.127	11.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			0.00000	190.227	11.80	1,472,544.88	7,741	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			824.80460	760.906	11.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			203.40460	223.006	11.94	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			281.64450	251.032	17.68	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,430.24450	1,483.132	17.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,369.68170	1,291.576	11.76	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			58.28170	63.676	11.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,050.17210	978.747	11.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			118.77210	130.847	11.75	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			690.98890	633.502	12.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			319.58890	345.602	12.75	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,034.71130	963.511	11.75	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			123.31130	135.611	11.75	0.00	0	49,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,406.45740	1,327.862	11.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			55.05740	59.962	11.84	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			715.45450	656.902	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			294.05450	319.002	12.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,223.18120	1,150.745	11.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			85.28120	97.245	11.71	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			954.44010	883.443	11.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			166.54010	179.943	11.81	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			791.22060	731.623	12.31	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			253.32060	278.123	12.31	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			275.50910	244.869	18.18	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,607.60910	1,661.369	18.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			201.96030	178.985	20.22	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,264.06030	2,325.485	20.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			85.47770	71.336	26.46	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,947.57770	5,017.836	26.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,019.88130	948.817	11.89	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			175.48130	190.417	11.89	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			285.38170	254.226	18.81	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,850.98170	1,905.826	18.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			101.46670	82.780	26.10	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,087.06670	5,154.380	26.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,284.91550	1,212.564	11.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			90.51550	104.164	11.68	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			99.67720	85.218	26.21	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,503.57720	5,575.218	26.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,344.33610	1,267.728	11.58	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			98.23610	107.728	11.58	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,078.84890	1,006.878	11.88	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			182.74890	196.878	11.88	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			293.72380	264.078	19.47	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,097.62380	2,154.078	19.47	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			575.46290	525.913	15.21	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			845.26290	881.913	15.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,942.25720	2,853.084	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			16.55720	13.584	14.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,892.53280	2,803.338	14.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			16.83280	13.838	14.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,842.81220	2,753.598	14.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,442.55820	1,490.201	17.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			402.43540	365.165	17.72	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,526.73540	1,575.665	17.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			272.90970	288.681	12.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			840.57290	778.171	12.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			374.87290	398.671	12.86	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			268.62570	242.449	20.74	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,562.92570	2,622.949	20.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			418.25820	379.701	17.43	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			131.23000	143.303	11.66	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,219.53730	1,145.843	11.71	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			143.83730	156.343	11.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			366.55600	331.663	18.34	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,730.85600	1,782.163	18.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			948.60970	878.181	12.16	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			17.11220	14.098	14.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,077.71980	1,005.701	11.93	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			202.01980	216.201	11.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			435.23620	395.327	17.14	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,359.53620	1,405.827	17.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,256.93000	1,182.803	11.66	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,131.62980	1,058.778	11.84	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			187.42980	200.778	11.84	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			300.00780	271.979	20.13	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,355.80780	2,413.979	20.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			102.36610	85.583	26.15	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,878.16610	5,947.583	26.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,398.45460	1,317.303	11.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			104.25460	109.303	11.45	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,138.51110	1,065.650	11.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			184.31110	197.650	11.83	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			698.62760	647.605	15.65	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			980.62760	1,016.505	15.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			852.42430	795.535	14.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			648.62430	678.635	14.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			849.00470	792.297	14.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			655.20470	685.397	14.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			855.86890	798.792	14.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			642.06890	671.892	14.24	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			674.02380	629.857	17.34	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,541.42380	1,585.157	17.34	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			671.98690	627.936	17.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,549.38690	1,593.236	17.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			669.96120	626.026	17.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,557.36120	1,601.326	17.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			678.71730	634.208	17.35	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,548.41730	1,591.809	17.35	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			676.67360	632.292	17.38	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,556.37360	1,599.892	17.38	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			680.77220	636.142	17.33	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,540.47220	1,583.742	17.33	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			826.45370	778.837	17.11	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	15/09/2016	Foreign Exchange Option	13.31	Put			1,523.85370	1,565.137	17.11	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			831.09140	783.261	17.07	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,508.49140	1,549.560	17.07	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			828.76350	781.046	17.09	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,516.16350	1,557.346	17.09	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			835.55310	787.503	17.08	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,515.15310	1,556.103	17.08	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			833.23070	785.281	17.10	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,522.83070	1,563.881	17.10	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			837.89360	789.736	17.06	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,507.49360	1,548.336	17.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,158.88580	1,106.212	15.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			1,011.68580	1,048.912	15.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,155.91510	1,103.379	15.55	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			1,018.71510	1,056.079	15.55	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,152.95420	1,100.570	15.57	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			1,025.75420	1,063.270	15.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			981.21250	930.651	16.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,484.31250	1,523.751	16.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			978.68070	928.209	16.87	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,491.78070	1,531.309	16.87	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			983.75620	933.105	16.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,476.85620	1,516.205	16.83	0.00	0	0
Total \$ / R Option											4,619,692.63	31,951	1,510,902
Total \$ / R											1,673,183,889.83	175,603	2,823,669
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.49570		11.57310			4,759,219.80	414	1,870
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.65600		11.73550			174,840.00	15	187
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.82790		11.91140			118,279.00	10	50
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			11.98950		12.07570			0.00	0	0
Total \$ / R MAXI Future											5,052,338.80	439	2,107
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			9,237.16700	10,654.805	11.42	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			4,247.86570	4,923.983	10.92	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			51,757.69880	44,725.429	10.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			4,447.69880	5,155.429	10.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			50,964.07560	43,964.279	10.98	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,654.07560	5,394.279	10.98	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			38,547.16700	32,224.805	11.42	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			52,557.86570	45,493.983	10.92	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			17,030.20380	19,138.271	12.00	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			59,982.54960	54,165.215	12.03	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			17,432.54960	19,565.215	12.03	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			61,183.37870	55,316.559	11.97	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			16,633.37870	18,716.559	11.97	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 MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				60,580.20380	54,738.271	12.00	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				61,927.27400	56,505.149	13.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				40,787.27400	43,715.149	13.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				61,510.77740	56,108.618	13.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				41,370.77740	44,318.618	13.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				62,347.37080	56,905.565	13.24	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				40,207.37080	43,115.565	13.24	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				74,059.97010	68,252.039	13.67	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				51,489.97010	54,302.039	13.67	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				73,683.09060	67,891.914	13.71	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				52,113.09060	54,941.914	13.71	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				74,439.85080	68,614.648	13.64	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				50,869.85080	53,664.648	13.64	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											5,052,338.80	439	2,527
£ / R	On 23/01/2015	Foreign Exchange Future			17.12400			17.38430			218,878,968.00	12,782	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.24690			17.50400			36,011,527.20	2,088	34,242
£ / R	On 12/06/2015	Foreign Exchange Future			17.47660			17.73870			0.00	0	6,375
£ / R	On 14/09/2015	Foreign Exchange Future			17.72650			17.99640			443,162.50	25	1,045
£ / R	On 11/12/2015	Foreign Exchange Future			17.96710			18.24180			0.00	0	0
Total £ / R Future											255,333,657.70	14,895	41,662
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				0.16840	0.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				0.03660	0.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,705.73660	1,966.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				0.03630	0.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,715.73630	1,976.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				0.03610	0.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				0.00000	0.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				3,655.70000	3,916.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				0.00000	0.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				4,315.70000	4,576.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				0.00000	0.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				1,245.76130	1,506.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				835.86840	1,096.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				0.07700	0.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				1,115.77700	1,376.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				0.06130	0.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				4,335.70000	4,596.000	11.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,725.73610	1,986.000	11.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				24.95150	13.387	15.69	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,809.74160	2,055.804	15.79	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				842.46790	611.280	10.55	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				58.46790	84.380	10.55	0.00	0	25,000

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	19.64	Put			2,151.65420	2,401.290	16.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			627.05770	424.095	11.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			123.05770	177.195	11.00	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			36.79470	18.768	15.07	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,532.79470	1,771.868	15.07	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			23.74160	12.704	15.79	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,770.95150	2,016.487	15.69	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			23.45010	12.539	15.82	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,819.45010	2,065.639	15.82	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			23.16280	12.377	15.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,829.16280	2,075.477	15.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			15.65420	8.190	16.65	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,396.76460	1,588.695	15.55	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			283.62640	213.907	15.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,404.92640	1,597.307	15.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			287.31620	216.694	15.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,388.61620	1,580.094	15.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			285.46460	215.295	15.55	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,017.24140	6,747.613	20.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.84140	1.113	20.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			552.43320	466.862	16.30	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,496.03320	1,680.362	16.30	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			550.17260	464.963	16.31	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,503.77260	1,688.463	16.31	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			547.92410	463.074	16.33	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,511.52410	1,696.574	16.33	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,171.54270	1,329.482	15.26	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			910.18840	793.815	15.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,178.38840	1,336.715	15.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			916.50490	799.355	15.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,164.70490	1,322.255	15.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			913.34270	796.582	15.26	0.00	0	0
Total £ / R Option											0.00	0	57,162
Total £ / R											255,333,657.70	14,895	98,824
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09771		0.09860			0.00	0	3,831
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09920		0.10010			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10082		0.10176			0.00	0	0
Total ¥ / R Future											0.00	0	17,829
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			866.53880	781.215	13.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			6.53880	10.015	13.30	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			170.79940	135.316	15.59	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			310.79940	364.116	15.59	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			23.97250	17.056	19.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,163.97250	1,245.856	19.43	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,048.06980	968.001	13.52	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			37.66980	47.901	13.52	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			374.55200	331.059	15.03	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			364.15200	410.959	15.03	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			136.46140	118.033	18.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,126.06140	1,197.933	18.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,256.28020	1,177.373	14.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			80.28020	94.973	14.45	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			596.45390	546.895	15.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			420.45390	464.495	15.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			297.98180	269.804	18.57	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,121.98180	1,187.404	18.57	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	17,829
€ / R	On	23/01/2015	Foreign Exchange Future			12.83230		13.16810			0.00	0	0
€ / R	On	06/02/2015	Foreign Exchange Future			12.85300		12.87100			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			12.88800		13.22160			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			12.93320		13.26830			50,581,745.20	3,911	92,820
€ / R	On	01/06/2015	Foreign Exchange Future			13.10170		13.44290			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.12640		13.46830			1,238,869,632.00	94,380	69,191
€ / R	On	14/09/2015	Foreign Exchange Future			13.34140		13.69230			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.55130		13.90940			0.00	0	0
Total € / R Future											1,289,451,377.20	98,291	168,718
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Call			0.35070	0.000	12.00	0.00	0	0
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Put			402.25070	737.700	12.00	0.00	0	0
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Call			0.00000	124.275	13.20	621,376.50	5,000	5,000
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Put			0.00000	141.275	13.20	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			40.00430	15.842	17.56	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			808.40430	1,117.842	17.56	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			39.26100	15.557	17.61	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			817.66100	1,127.557	17.61	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			38.53480	15.278	17.67	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			826.93480	1,137.278	17.67	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			19.25700	5.849	18.86	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,207.65700	1,527.849	18.86	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,059.00440	2,385.869	21.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			0.00000	202.248	12.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			406.52250	216.537	12.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,697.67970	2,020.082	20.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			211.79880	108.816	14.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			0.00000	548.643	12.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			0.00000	65.443	12.09	523,545.60	8,000	8,000

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	12.85	Call			0.00000	285.448	12.45	9,990,687.00	35,000	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,755.94450	2,079.241	20.80	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			82.25340	42.152	16.91	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			138.22250	283.337	12.73	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			84.58210	43.319	16.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			816.28210	1,110.119	16.82	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			25.97970	13.282	20.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,029.55240	2,356.136	21.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			25.67990	13.137	20.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			343.49880	575.616	14.28	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			113.41510	57.527	15.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			645.11510	924.327	15.94	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			24.24450	12.441	20.80	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,108.13880	2,435.447	22.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			22.90930	11.794	20.99	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			833.95340	1,128.952	16.91	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			60.36190	31.235	17.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,042.06190	1,348.035	17.92	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			17.85240	9.336	21.87	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,246.00270	2,574.402	22.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			17.30440	9.069	21.99	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,707.37990	2,029.937	20.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			25.38460	12.994	20.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,717.08460	2,039.794	20.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			16.43880	8.647	22.18	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			17.12660	8.982	22.03	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,068.82660	2,395.782	22.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,804.60930	2,128.594	20.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			18.42390	9.614	21.76	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,000.12390	2,326.414	21.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			14.30270	7.602	22.72	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			204.76900	141.967	16.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,071.86900	1,350.267	16.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			189.84870	132.025	17.14	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,156.94870	1,440.325	17.14	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			207.94030	144.070	16.76	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,055.04030	1,332.370	16.76	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			206.34790	143.014	16.79	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,063.44790	1,341.314	16.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			115.43230	83.459	19.81	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,997.13230	2,307.059	19.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			0.00000	667.492	12.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			0.00000	191.092	12.03	38,218.42	200	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			473.38180	330.449	13.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			405.08180	604.049	13.86	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			112.16350	81.255	19.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,043.86350	2,354.855	19.96	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	13.78	Call			0.00000	240.027	15.06	8,400,941.50	35,000	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			0.00000	893.627	15.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			111.52570	80.826	19.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,053.22570	2,364.426	19.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			112.80480	81.688	19.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,034.50480	2,345.288	19.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,840.42800	2,133.236	18.68	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			275.16730	216.444	18.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,822.86730	2,115.044	18.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			273.94170	215.538	18.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,831.64170	2,124.138	18.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			272.72800	214.636	18.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,558.65210	1,830.756	17.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			466.32890	380.624	17.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,566.92890	1,839.324	17.50	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			739.50590	596.056	14.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			730.10590	944.756	14.74	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			287.40560	253.990	21.24	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,878.00560	3,202.690	21.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			469.78620	383.497	17.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,550.38620	1,822.197	17.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			468.05210	382.056	17.47	0.00	0	0
Total € / R Option											19,574,769.02	83,200	312,765
Total € / R											1,309,026,146.22	181,491	481,483
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.07820		9.36000			453,910.00	50	9,020
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.15150		9.43550			228,787.50	25	10,245
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.23330		9.52170			323,165.50	35	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.31390		9.60380			0.00	0	0
Total AU\$ / R Future											1,005,863.00	110	20,015
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			79.65420	32.310	15.09	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			419.65420	654.110	15.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			32.97660	12.523	15.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			672.97660	934.323	15.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			417.42570	228.525	13.73	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			57.42570	150.325	13.73	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			172.31740	80.027	14.47	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			212.31740	401.827	14.47	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			31.95650	12.198	15.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			681.95650	943.998	15.84	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			17.32170	7.503	16.64	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			857.32170	1,129.303	16.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			34.02630	12.858	15.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			664.02630	924.658	15.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			892.91380	1,141.217	15.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			87.13550	51.858	15.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			901.63550	1,150.358	15.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			85.87710	51.014	15.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			910.37710	1,159.514	15.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			88.41380	52.717	15.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			159.28820	110.853	15.10	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			977.58820	1,217.553	15.10	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			157.73920	109.705	15.12	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			986.03920	1,226.406	15.12	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			156.20850	108.572	15.15	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			994.50850	1,235.272	15.15	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,364.44340	2,077.561	14.36	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.64340	13.661	14.36	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,314.82890	2,028.091	14.12	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.02890	14.191	14.12	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,265.22930	1,978.645	13.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.42930	14.745	13.88	0.00	0	0
Total AU\$ / R Option											0.00	0	5,603
Total AU\$ / R											1,005,863.00	110	25,618
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.25490		9.35600			0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.37320		9.47640			0.00	0	0
Total CAD/ R Future											0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			35.88250	25.433	16.98	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			769.88250	860.533	16.98	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			34.95540	24.743	17.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			778.95540	869.843	17.00	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			34.05140	24.071	17.03	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			788.05140	879.171	17.03	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			683.16030	762.064	14.91	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			153.53130	128.640	14.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			667.13130	745.440	14.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			151.53050	126.941	14.88	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			675.13050	753.741	14.88	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			149.56030	125.264	14.91	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	0
CF CANDCO	On	16/03/2015	Foreign Exchange Future			107.00870		140.62740			0.00	0	10,000
Total CF CANDCO CAFZ Future											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								0.00	0	10,000
CF CANDCon 02/03/2015 Foreign Exchange Future			816.82000		1,113.14000			0.00	0	30
Total CF CANDO CAGE Future								0.00	0	30
Total CF CANDO CAGE								0.00	0	30
CHF / R On 16/03/2015 Foreign Exchange Future			13.22050		13.47340			2,776,305.00	210	3,206
CHF / R On 12/06/2015 Foreign Exchange Future			13.47480		13.72030			0.00	0	6,502
Total CHF / R Future								2,776,305.00	210	9,708
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			601.89670	424.083	14.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			118.49670	193.583	14.93	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			594.89060	418.244	14.94	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			121.49060	197.744	14.94	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			587.93620	412.461	14.96	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			124.53620	201.960	14.96	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			1,911.57940	1,666.766	13.93	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			31.27940	31.966	13.93	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			1,901.84790	1,657.001	13.88	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			31.54790	32.201	13.88	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			1,892.11930	1,647.238	13.83	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			31.81930	32.438	13.83	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								2,776,305.00	210	9,708
CNH / R On 16/03/2015 Foreign Exchange Future			1.82820		1.85130			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.83870		1.86270			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			717.84150	543.516	11.62	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			104.84150	161.515	11.62	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			643.35030	478.910	11.65	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			130.35030	196.910	11.65	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			573.05670	419.139	11.68	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			160.05670	237.139	11.68	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			689.35790	556.082	12.38	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			462.35790	569.082	12.38	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			637.99190	512.143	12.44	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			510.99190	625.143	12.44	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			594.54470	475.521	12.60	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			567.54470	688.521	12.60	0.00	0	0
Total CNH / R Option								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								0.00	0	0
KES / R On 16/03/2015 Foreign Exchange Future			0.12410		0.12470			0.00	0	8
Total KES / R Future								0.00	0	8
Total KES / R								0.00	0	8
NGN / R On 16/03/2015 Foreign Exchange Future			0.05920		0.05950			0.00	0	3,620
NGN / R On 11/12/2015 Foreign Exchange Future			0.04910		0.05190			0.00	0	60,754
Total NGN / R Future								0.00	0	64,374
Total NGN / R								0.00	0	64,374
QUANTO €On 16/03/2015 Foreign Exchange Future			1.12500		1.14650			324,000.00	288	321
QUANTO €On 12/06/2015 Foreign Exchange Future			1.12620		1.14770			56,310.00	50	200
QUANTO €On 14/09/2015 Foreign Exchange Future			1.12800		1.14950			0.00	0	0
QUANTO €On 11/12/2015 Foreign Exchange Future			1.13030		1.15190			0.00	0	0
Total QUANTO € / \$ Future								380,310.00	338	521
Total QUANTO € / \$								380,310.00	338	521
RAIN On 16/03/2015 Foreign Exchange Future			20,372.16000		20,709.21000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.86280		4.90520			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.85570		4.89410			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			52.38530	34.160	11.14	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			137.18530	161.360	11.14	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			49.28670	31.844	11.18	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			144.08670	169.044	11.18	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			46.34060	29.664	11.22	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			151.14060	176.864	11.22	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			85.61210	71.301	10.47	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			181.51210	205.601	10.47	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			82.52420	68.641	10.52	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			188.42420	212.941	10.52	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			79.54120	66.078	10.57	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			195.44120	220.378	10.57	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								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
ZMW / R On 16/03/2015 Foreign Exchange Future			1.74710		1.73970			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.70650		1.69840			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								3 222 564 048.90	257,935	1,647,751
Total Options								24 194 461.65	115,151	1,886,852
Grand Total:								3,246,758,510.55	373,086	3,534,603