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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/12/2014 Foreign Exchange Future			11.54450		11.63070			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.54140		11.63580			0.00	0	0
\$ / R On 05/01/2015 Foreign Exchange Future			11.56340		11.66080			0.00	0	0
\$ / R On 12/01/2015 Foreign Exchange Future			11.57900		11.67620			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.61310		11.70980			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.61700		11.71380			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.66810		11.76600			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.67010		11.76810			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.67210		11.77010			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.69830		11.79660			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.70630		11.80470			412,974,851.40	35,278	1,191,592
\$ / R On 27/03/2015 Foreign Exchange Future			11.72840		11.82740			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.73860		11.83770			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.79320		11.89360			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.85190		11.95360			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.87820		11.98040			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.88430		11.98660			37,494,966.50	3,155	90,691
\$ / R On 26/06/2015 Foreign Exchange Future			11.91280		12.01600			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.98110		12.08630			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.04120		12.14810			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.07020		12.17800			0.00	0	285

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Future			12.07850		12.18650			14,252,630.00	1,180	26,844
\$ / R	On	28/09/2015	Foreign Exchange Future			12.10780		12.21680			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.17160		12.28270			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.23110		12.34420			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.25880		12.37280			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.26510		12.37940			3,679,530.00	300	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.28640		12.40130			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.45850		12.57540			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.46490		12.58180			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.64970		12.76870			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.65820		12.77730			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.85800		12.97930			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.86650		12.98790			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.04920		13.17270			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.05980		13.18340			0.00	0	0
Total \$ / R Future											468,401,977.90	39,913	1,365,446
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			472.02510	384.707	24.77	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			1.32510	0.207	24.77	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			315.89370	226.206	20.68	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			5.19370	1.706	20.68	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Call			90.26790	36.335	14.60	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Put			104.46790	144.935	14.60	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Call			78.60090	30.486	15.08	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Put			122.80090	169.086	15.08	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,335.80000	3,241.403	68.09	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.003	68.09	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			444.76780	349.851	18.08	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			8.96780	8.451	18.08	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Call			264.78470	170.776	15.17	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Put			28.98470	29.376	15.17	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			190.75940	124.421	12.93	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			109.95940	141.021	12.93	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Call			110.50220	67.799	14.08	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Put			209.70220	264.399	14.08	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			627.88260	534.113	14.05	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			7.08260	10.713	14.05	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			409.36680	322.120	13.44	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			28.56680	38.720	13.44	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			312.53090	230.814	13.13	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			51.73090	67.414	13.13	0.00	0	2,000
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			168.63870	119.665	13.61	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			172.43870	220.665	13.61	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			164.16750	116.435	13.67	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			177.96750	227.435	13.67	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			159.78910	113.288	13.73	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	12/01/2015	Foreign Exchange Option	11.70	Put			183.58910	234.288	13.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.54100	1.183	23.07	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,561.74100	2,658.083	23.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			588.49770	503.122	12.30	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			28.69770	40.022	12.30	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			546.60560	463.411	12.42	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			36.80560	50.311	12.42	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			362.28210	292.660	13.01	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			102.48210	129.560	13.01	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,409.81210	3,313.100	17.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.01210	0.000	17.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			919.39690	823.300	13.14	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			9.59690	10.200	13.14	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			262.39460	206.120	13.66	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			188.59460	229.120	13.66	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			272.53380	214.202	13.56	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			178.73380	217.202	13.56	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			672.80100	589.950	12.64	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			56.80100	71.850	12.64	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			373.01730	312.519	13.74	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			207.01730	244.419	13.74	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			7.86470	5.344	22.23	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,741.86470	2,837.244	22.23	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			983.33040	889.936	12.58	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			17.33040	21.836	12.58	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			675.84860	593.185	12.66	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			57.74860	73.085	12.66	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,468.15740	3,370.167	22.51	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.05740	0.067	22.51	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			624.70260	545.359	12.86	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			74.60260	93.259	12.86	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			331.34180	285.133	14.44	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			314.74180	366.833	14.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,313.82030	1,217.950	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			9.12030	11.650	12.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,073.92690	982.359	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			19.22690	26.059	12.52	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,709.81110	1,612.278	14.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			2.38210	2.442	17.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			32.54830	31.730	23.93	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,427.84830	2,525.430	23.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,804.79070	3,706.430	23.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.09070	0.130	23.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,121.86560	1,209.164	18.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			89.64200	80.159	19.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,284.94200	1,373.859	19.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,805.69690	2,707.404	19.92	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.99690	1.104	19.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,307.08210	2,208.742	17.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			843.57560	924.384	17.36	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			136.16170	120.451	17.70	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			911.46170	994.151	17.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.14950	0.154	28.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,195.44950	7,293.854	28.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			106.56560	95.464	18.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			397.34450	456.967	14.95	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			265.49600	230.367	15.27	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			450.79600	514.067	15.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			85.28470	76.429	19.56	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,330.58470	1,420.129	19.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			148.27560	130.684	17.36	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			284.34320	332.072	14.18	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			333.19740	288.986	14.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			328.49740	382.686	14.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			131.93820	116.882	17.82	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			937.23820	1,020.582	17.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			292.04450	253.267	14.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			201.51910	240.095	13.70	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			428.97770	371.685	13.83	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			224.27770	265.385	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			262.36310	227.672	15.31	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			457.66310	521.372	15.31	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			369.04320	318.372	14.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			164.00280	198.001	13.47	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			484.82430	422.458	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			180.12430	216.158	13.57	216,157.60	1,000	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			313.79450	272.110	14.70	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			359.09450	415.810	14.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			456.21910	396.395	13.70	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			108.36940	134.376	13.05	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			546.18310	478.745	13.31	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			141.48310	172.445	13.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			423.69170	366.904	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			228.99170	270.604	13.86	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			508.70280	444.301	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			48.00450	60.140	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			670.49170	594.292	12.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			85.79170	107.992	12.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			461.83080	401.497	13.68	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			197.13080	235.197	13.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			613.06940	540.676	13.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			43.72980	55.184	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			849.82070	763.099	12.52	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			45.12070	56.799	12.52	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	11.42	Call			533.46780	467.039	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			148.76780	180.739	13.36	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			832.70450	746.440	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			22.26550	29.766	12.52	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,027.78300	937.056	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			23.08300	30.756	12.52	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			648.55800	573.765	12.92	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			93.85800	117.465	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			858.42980	771.484	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			9.26290	11.858	12.71	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,120.61110	1,028.264	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			15.91110	21.964	12.52	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			841.24540	754.751	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			46.54540	58.451	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,036.96550	946.066	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			5.11110	5.978	14.73	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,491.66390	1,394.852	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			6.96390	8.552	13.65	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			937.35640	848.503	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			32.65640	42.203	12.52	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,303.96290	1,208.158	12.71	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			33.59350	35.613	26.98	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,056.19350	3,157.213	26.98	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			757.94150	676.156	12.76	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			80.54150	97.756	12.76	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			457.50970	399.823	13.92	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			60.43360	72.687	12.64	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			240.10970	281.423	13.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			362.45470	316.811	14.57	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			345.05470	398.411	14.57	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,057.41570	966.094	12.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			30.01570	37.694	12.68	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			847.83360	761.087	12.64	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			236.85560	208.987	16.15	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			639.15560	710.387	16.15	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			732.20400	653.068	12.81	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			94.50400	114.468	12.81	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			373.45430	333.286	15.09	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			479.85430	540.086	15.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			59.93300	60.908	27.45	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,316.33300	3,417.708	27.45	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,138.78870	1,047.029	12.79	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			45.18870	53.829	12.79	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			845.04890	760.915	12.74	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			101.44890	117.715	12.74	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			374.02330	337.925	15.63	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			630.42330	696.025	15.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			87.11520	82.581	27.90	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,613.51520	3,710.682	27.90	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,091.17170	1,001.041	12.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			57.50810	66.436	12.82	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			77.57170	89.140	12.80	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			920.91080	835.641	12.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			117.31080	133.741	12.77	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			482.14540	434.187	14.60	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			428.54540	482.287	14.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,211.10810	1,118.336	12.82	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			489.04460	442.793	14.75	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			468.64460	524.593	14.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,098.28790	1,008.627	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			91.68790	104.327	12.83	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,081.88660	992.668	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			95.28660	108.368	12.83	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,017.36010	930.004	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,651.79790	1,739.576	19.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,313.98560	1,217.163	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			57.38560	62.863	12.83	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,295.74720	1,199.908	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			59.14720	65.608	12.83	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,250.10120	1,332.461	18.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,250.37960	1,157.184	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			63.77960	72.884	12.83	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			206.57530	189.166	18.73	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,439.97530	1,524.866	18.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			178.39790	163.876	19.42	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			383.28220	432.360	14.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			317.78490	289.416	16.67	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			891.18490	965.116	16.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			302.66400	275.802	16.89	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			946.06400	1,021.502	16.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			236.70120	216.761	18.06	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			276.55730	317.118	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			568.98010	514.969	14.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			372.38010	420.669	14.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			564.41240	510.797	14.25	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			377.81240	426.497	14.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			559.88220	506.660	14.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			191.72080	223.893	13.11	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			747.93160	679.904	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			211.33160	245.604	13.25	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			718.61660	652.692	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			232.01660	268.392	13.40	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			663.15730	601.418	13.68	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			110.76010	125.704	12.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,001.50880	914.638	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			114.90880	130.338	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			849.53890	768.081	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			162.93890	183.781	12.83	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			778.32080	708.193	13.11	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			997.32370	910.736	12.81	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			131.32370	147.936	12.81	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			369.63420	338.176	16.28	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			813.63420	885.376	16.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			97.34230	85.216	27.19	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,961.34230	4,052.416	27.19	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,284.56870	1,190.214	12.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			68.56870	77.414	12.80	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			116.29040	102.801	26.94	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,179.99040	4,271.701	26.94	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,365.08790	1,264.425	12.56	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			78.78790	83.325	12.56	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,078.85890	990.958	12.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			142.55890	159.858	12.80	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			374.60730	348.506	16.87	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			998.30730	1,077.406	16.87	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			371.99340	350.542	17.44	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,193.89340	1,279.342	17.44	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			117.89150	106.946	26.56	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,469.79150	4,565.747	26.56	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,434.34020	1,330.788	12.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			86.24020	89.588	12.48	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,148.36910	1,057.781	12.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			150.26910	166.582	12.71	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			618.76940	578.739	15.10	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			600.76940	668.539	15.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			223.72030	214.647	20.71	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,337.22030	2,436.147	20.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			202.06030	201.108	21.65	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,595.56030	2,702.608	21.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			516.52880	485.895	16.04	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			830.02880	907.395	16.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			385.47440	365.489	17.58	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,258.97440	1,346.989	17.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			251.78980	240.731	19.96	2,407,310.00	10,000	95,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,065.28980	2,162.231	19.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			936.97060	862.912	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			260.47060	294.412	13.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			917.58470	847.115	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			271.08470	308.615	13.22	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			689.11980	643.729	14.62	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			502.61980	565.229	14.62	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	11.29	Call			1,087.24600	999.896	12.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			190.74600	211.397	12.78	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			950.04280	873.627	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			253.54280	285.127	13.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			943.49000	868.251	13.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			256.99000	289.751	13.10	2,897,506.00	10,000	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,655.44490	1,546.588	12.60	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			68.94490	68.088	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,323.04980	1,224.655	12.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			116.54980	126.155	12.46	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,306.20440	1,209.293	12.48	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			119.70440	130.793	12.48	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,691.58250	1,582.533	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			65.08250	64.033	12.65	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,511.45390	1,403.058	12.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			94.65390	95.258	12.39	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,223.37480	1,129.765	12.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			156.57480	171.965	12.61	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,043.07120	960.363	12.91	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			226.27120	252.563	12.91	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			372.04830	354.042	18.06	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,425.24830	1,516.241	18.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			271.66980	259.952	19.86	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,054.86980	2,152.152	19.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			127.82790	120.696	26.47	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,711.02790	4,812.896	26.47	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,294.18200	1,198.913	12.57	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			161.48200	177.313	12.57	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			376.26930	357.708	18.61	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,653.56930	1,746.108	18.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			151.76230	135.552	26.17	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,849.06230	4,943.952	26.17	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,584.79620	1,474.004	12.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			102.09620	102.404	12.43	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			146.88060	136.754	26.30	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,252.68060	5,355.654	26.30	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,652.20930	1,541.895	12.55	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			108.00930	110.795	12.55	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,358.26210	1,260.694	12.47	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			164.06210	179.594	12.47	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			378.17950	360.873	19.14	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,883.97950	1,979.774	19.14	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			738.71360	697.484	15.25	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			705.91360	778.684	15.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,248.94250	3,132.775	15.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			19.54250	17.675	15.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,199.81340	3,083.415	15.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			20.41340	18.315	15.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,150.72190	3,034.078	15.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,333.43180	1,422.867	17.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			467.66420	446.038	18.08	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,528.26420	1,620.938	18.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,215.30240	1,127.729	12.81	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			235.90240	262.629	12.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,176.82050	1,263.130	16.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			533.82320	507.448	17.22	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,254.42320	1,342.348	17.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,561.68210	1,452.072	12.41	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			132.28210	136.972	12.41	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			512.83180	487.967	17.47	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			21.32190	18.978	15.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,519.17910	1,410.590	12.36	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			139.77910	145.490	12.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,356.84170	1,261.577	12.53	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			177.44170	196.477	12.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			556.22050	528.230	16.96	0.00	0	1,197
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,416.86920	1,319.532	12.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			165.56920	183.132	12.45	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			377.95840	361.641	19.67	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,126.65840	2,225.241	19.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			140.81060	133.622	26.15	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,609.51060	5,717.222	26.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,714.35810	1,601.678	12.54	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			113.05810	115.278	12.54	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,425.12240	1,326.657	12.44	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			163.82240	180.257	12.44	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			862.26740	827.559	15.63	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			816.86740	899.059	15.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,055.36070	1,006.425	14.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			513.56070	581.525	14.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,050.94650	1,002.389	14.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			519.14650	587.489	14.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,046.55890	998.378	14.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			524.75890	593.478	14.33	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			802.40120	781.556	17.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,323.70120	1,421.856	17.07	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			799.83730	779.152	17.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,331.13730	1,429.452	17.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			797.28670	776.723	17.11	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,338.58670	1,437.023	17.11	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			809.31360	788.570	17.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,322.01360	1,420.370	17.06	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			806.74180	786.152	17.08	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,329.44180	1,427.952	17.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			804.17720	783.710	17.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,336.87720	1,435.510	17.10	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			965.58410	945.928	16.83	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,296.28410	1,397.928	16.83	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			971.31570	951.319	16.79	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,282.01570	1,383.319	16.79	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			968.44310	948.617	16.81	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,289.14310	1,390.617	16.81	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			978.42230	958.346	16.78	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,280.52230	1,381.846	16.78	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			975.54240	955.630	16.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,287.64240	1,389.130	16.80	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			972.66920	952.927	16.82	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,294.76920	1,396.427	16.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,341.39440	1,312.129	15.18	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			808.69440	902.929	15.18	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,337.64750	1,308.629	15.20	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			814.94750	909.429	15.20	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,333.91970	1,305.153	15.22	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			821.21970	915.953	15.22	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,137.61860	1,117.045	16.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,244.21860	1,347.245	16.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,134.47930	1,114.086	16.56	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,251.07930	1,354.286	16.56	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,131.35370	1,111.134	16.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,257.95370	1,361.334	16.58	0.00	0	0
Total \$ / R Option											5,520,973.60	21,000	1,500,090
Total \$ / R											473,922,951.50	60,913	2,865,536
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.70630		11.80470			339,482.70	29	1,482
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.88430		11.98660			142,611.60	12	91
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.07850		12.18650			120,785.00	10	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.26510		12.37940			0.00	0	0
Total \$ / R MAXI Future											602,879.30	51	1,588
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			10,240.32780	12,744.182	13.00	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			5,922.09920	7,303.986	12.52	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			76,567.27360	68,134.980	12.53	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			6,097.27360	7,504.980	12.53	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			75,746.32100	67,379.984	12.55	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			6,276.32100	7,749.984	12.55	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			62,710.32780	55,374.182	13.00	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			77,392.09920	68,933.986	12.52	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			84,953.89380	76,808.057	12.83	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16,293.89380	18,378.057	12.83	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			84,226.98610	76,187.497	12.85	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			16,566.98610	18,757.497	12.85	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			85,684.29990	77,509.067	12.83	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			16,024.29990	18,079.067	12.83	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			82,692.37390	76,838.817	13.71	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			34,042.37390	38,988.817	13.71	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			82,184.73410	76,376.671	13.74	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			34,534.73410	39,526.671	13.74	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			83,203.89940	77,304.380	13.68	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			33,553.89940	38,454.380	13.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			40,622.94850	46,346.133	13.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			94,088.78570	88,422.467	13.78	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			41,148.78570	46,912.467	13.78	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			93,618.21090	87,991.803	13.81	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			41,678.21090	47,481.803	13.81	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			94,562.94850	88,856.133	13.75	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										602,879.30	51	2,008
£ / R	On	23/01/2015			18.15320		18.36840			0.00	0	0
£ / R	On	16/03/2015			18.30660		18.52530			19,368,382.80	1,058	33,429
£ / R	On	12/06/2015			18.57170		18.79720			0.00	0	5,582
£ / R	On	14/09/2015			18.86430		19.09980			18,864,300.00	1,000	1,620
£ / R	On	11/12/2015			19.15050		19.39670			0.00	0	0
Total £ / R Future										38,232,682.80	2,058	40,631
£ / R	On	23/01/2015		18.22	Call		380.74250	254.075	12.56	0.00	0	0
£ / R	On	23/01/2015		19.09	Call		101.70420	56.116	14.38	0.00	0	0
£ / R	On	23/01/2015		19.09	Put		823.30420	992.916	14.38	0.00	0	0
£ / R	On	23/01/2015		19.10	Call		100.07330	55.204	14.41	0.00	0	0
£ / R	On	23/01/2015		19.10	Put		831.67330	1,002.004	14.41	0.00	0	0
£ / R	On	23/01/2015		19.11	Call		98.46910	54.309	14.44	0.00	0	0
£ / R	On	23/01/2015		21.04	Call		5.75640	3.380	19.66	0.00	0	9,605
£ / R	On	23/01/2015		21.04	Put		2,677.35640	2,890.180	19.66	0.00	0	0
£ / R	On	23/01/2015		21.70	Call		2.81320	1.606	21.36	0.00	0	4,700
£ / R	On	23/01/2015		21.70	Put		3,334.41320	3,548.406	21.36	0.00	0	0
£ / R	On	23/01/2015		21.72	Call		2.75770	1.573	21.41	0.00	0	2,416
£ / R	On	23/01/2015		18.63	Put		471.51410	604.046	13.41	0.00	0	2,416
£ / R	On	23/01/2015		18.22	Put		232.34250	320.875	12.56	0.00	0	9,605
£ / R	On	23/01/2015		18.50	Call		255.21130	159.425	13.14	0.00	0	0
£ / R	On	23/01/2015		18.50	Put		386.81130	506.225	13.14	0.00	0	4,700
£ / R	On	23/01/2015		18.63	Call		209.91410	127.246	13.41	0.00	0	0
£ / R	On	23/01/2015		21.72	Put		3,354.35770	3,568.373	21.41	0.00	0	0
£ / R	On	23/01/2015		19.11	Put		840.06910	1,011.109	14.44	0.00	0	0
£ / R	On	16/03/2015		19.29	Call		257.43350	206.423	15.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			1,022.13350	1,189.823	15.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,834.72960	1,629.755	13.31	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			29.42960	43.155	13.31	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			190.97900	150.805	15.99	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,305.67900	1,484.205	15.99	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,573.27490	1,374.346	12.96	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			47.97490	67.746	12.96	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			328.79440	265.775	14.88	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			803.49440	959.175	14.88	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			266.22340	213.997	15.36	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			990.92340	1,157.397	15.36	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			255.28220	204.573	15.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,029.98220	1,197.973	15.44	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			253.15320	202.739	15.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,037.85320	1,206.139	15.46	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			713.20920	635.083	14.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			766.00920	913.383	14.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			709.41190	631.726	14.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			772.21190	920.026	14.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			717.02290	638.465	14.77	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			759.82290	906.765	14.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			814.99950	947.703	13.86	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,120.17700	7,884.766	19.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.37700	0.465	19.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			962.98650	859.142	13.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			803.18650	934.842	13.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			958.88340	855.564	13.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			809.08340	941.264	13.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			954.79950	852.003	13.86	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,508.75420	1,407.555	14.14	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			612.05420	757.055	14.14	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,503.65790	1,402.920	14.15	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			616.95790	762.420	14.15	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,513.86980	1,412.208	14.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			607.16980	751.708	14.12	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											38,232,682.80	2,058	131,235
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09836		0.10086			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09995		0.10251			0.00	0	15,106
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10175		0.10438			0.00	0	0
Total ¥ / R Future											0.00	0	18,932
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,096.50550	865.267	13.96	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.70550	29.667	13.96	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	16/03/2015	Foreign Exchange Option	0.10	Call			336.17430	227.804	15.60	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			250.37430	392.204	15.60	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			86.22900	56.769	19.23	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,000.42900	1,221.169	19.23	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,290.41370	1,061.462	14.05	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			39.11370	66.662	14.05	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			541.67100	416.300	15.13	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			290.37100	421.500	15.13	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			220.93610	170.105	18.15	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			969.63610	1,175.306	18.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,530.22720	1,297.315	15.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			92.52720	122.815	15.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			806.99690	659.240	16.42	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			369.29690	484.740	16.42	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			427.79810	346.516	18.78	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			990.09810	1,172.016	18.78	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	18,932
€ / R	On	18/12/2014	Foreign Exchange Future			14.16410		14.58270			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			14.33010		14.65570			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.37900		14.70580			16,924,083.00	1,177	75,543
€ / R	On	01/06/2015	Foreign Exchange Future			14.58100		14.91440			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.61020		14.94430			365,255.00	25	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.86890		15.21190			1,576,103.40	106	6,709
€ / R	On	11/12/2015	Foreign Exchange Future			15.12590		15.47760			0.00	0	0
Total € / R Future											18,865,441.40	1,308	93,346
€ / R	On	18/12/2014	Foreign Exchange Option	14.34	Call			251.47380	0.000	13.04	0.00	0	0
€ / R	On	18/12/2014	Foreign Exchange Option	14.34	Put			8.77380	175.900	13.04	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			748.08980	498.194	12.30	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			82.38980	158.094	12.30	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			740.40370	492.014	12.33	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			84.70370	161.914	12.33	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			732.76410	485.892	12.35	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			87.06410	165.792	12.35	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			466.44770	287.015	13.25	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			220.74770	366.916	13.25	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			818.53080	1,074.581	16.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			68.19660	123.126	12.19	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			812.17530	570.953	12.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			587.28680	815.509	15.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			797.38330	558.883	12.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,331.67980	1,025.241	12.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			25.87980	46.241	12.00	0.00	0	35,000

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	13.80	Call			973.99660	702.126	12.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			795.04010	1,048.725	16.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			308.44710	204.777	15.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			106.37530	191.953	12.57	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			311.61830	206.902	15.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			545.81830	767.902	15.00	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			293.08680	194.510	15.18	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			858.14930	1,117.984	16.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			278.52620	184.823	15.33	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			111.58330	199.883	12.60	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			639.64500	433.720	13.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			183.84500	304.720	13.04	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			220.84010	147.725	16.05	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			972.17820	1,241.420	16.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			214.33080	143.581	16.15	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			552.64710	775.777	15.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			305.30930	202.675	15.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			559.50930	783.674	15.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			203.94930	136.984	16.31	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			212.20840	142.230	16.18	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			826.40840	1,083.230	16.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			622.72620	855.823	15.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			227.56800	152.017	15.96	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			771.76800	1,023.017	15.96	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			177.97820	120.420	16.75	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			861.88920	661.603	13.29	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			257.48920	390.603	13.29	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			803.44720	614.490	13.50	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			299.04720	443.490	13.50	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			874.00160	671.427	13.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			249.60160	380.427	13.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			867.92780	666.496	13.27	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			253.52780	385.496	13.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			445.74150	346.977	15.70	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			851.44150	1,086.777	15.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			431.74520	336.405	15.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			887.44520	1,126.205	15.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			429.00800	334.342	15.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			894.70800	1,134.142	15.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,609.31370	1,310.742	12.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			65.01370	100.542	12.44	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			434.49910	338.488	15.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			880.19910	1,118.288	15.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			773.71860	991.853	15.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			732.02280	607.942	15.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			780.12280	999.041	15.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			739.23580	613.583	15.21	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	14/09/2015	Foreign Exchange Option	15.24	Put			767.33580	984.683	15.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			735.61860	610.753	15.24	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			598.76020	791.984	14.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,627.62690	1,907.037	17.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,768.47710	1,493.783	12.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			190.87710	267.883	12.59	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			1,080.83860	921.535	14.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			593.23860	785.635	14.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			1,076.36020	917.884	14.35	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			1,071.90510	914.253	14.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			604.30510	798.353	14.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			605.22690	532.937	17.39	0.00	0	6,076
Total € / R Option											0.00	0	219,565
Total € / R											18,865,441.40	1,308	312,911
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.52090		9.59880			19,041.80	2	22,001
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.60840		9.68930			0.00	0	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.70890		9.79420			242,722.50	25	600
Total AU\$ / R Future											261,764.30	27	30,221
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			104.60510	87.103	13.56	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			505.80510	566.203	13.56	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			189.48970	158.564	12.62	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			290.68970	337.664	12.62	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			106.72960	88.867	13.53	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			497.92960	557.967	13.53	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			102.52170	85.345	13.59	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			513.72170	574.445	13.59	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			69.66540	57.972	14.15	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			670.86540	737.072	14.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			340.20460	287.335	11.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			141.40460	166.435	11.96	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			705.90280	769.564	13.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			153.23470	136.221	13.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			713.93470	777.821	13.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			151.29370	134.504	13.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			721.99370	786.104	13.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			155.20280	137.964	13.52	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			253.37370	233.946	14.13	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			799.17370	865.046	14.13	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			251.11620	231.878	14.16	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			806.91620	872.979	14.16	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			248.88540	229.833	14.18	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			814.68540	880.933	14.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Option											0.00	0	603
Total AU\$ / R											261,764.30	27	30,824
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.06040		10.12060			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.19260		10.25580			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			245.49800	214.277	11.59	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			214.89800	243.877	11.59	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			240.62590	210.371	11.63	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			220.02590	249.971	11.63	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			236.31340	206.531	11.67	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			225.71340	256.131	11.67	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			221.05460	243.128	11.67	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			478.20750	436.410	11.63	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			212.40750	233.810	11.63	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			472.50570	431.045	11.65	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			216.70570	238.445	11.65	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			466.85460	425.728	11.67	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	16/03/2015	Foreign Exchange Future			297.49940		343.73440			0.00	0	10,000
Total CF CANDO CAFZ Future											0.00	0	10,000
Total CF CANDO CAFZ											0.00	0	10,000
CF CANDCO	On	05/01/2015	Foreign Exchange Future			107.10140		153.08250			0.00	0	5,000
Total CF CANDO CAGB Future											0.00	0	5,000
Total CF CANDO CAGB											0.00	0	5,000
CHF / R	On	16/03/2015	Foreign Exchange Future			11.94510		12.25390			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			12.14940		12.46300			0.00	0	6,452
Total CHF / R Future											0.00	0	8,760
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			143.58770	90.126	17.29	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			879.68770	1,135.026	17.29	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			141.85410	89.046	17.32	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			887.95410	1,143.946	17.32	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			140.14250	87.980	17.35	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			896.24250	1,152.880	17.35	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			828.46460	629.488	13.80	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
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			205.46460	320.088	13.80	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			821.86340	624.377	13.82	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			208.86340	324.977	13.82	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			815.59630	619.308	13.84	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			212.59630	329.908	13.84	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,760
CNH / R	On	16/03/2015	Foreign Exchange Future			1.86090		1.88500			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.87550		1.90040			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,077.70630	891.065	12.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			127.70630	182.065	12.60	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			1,001.27800	820.649	12.62	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			151.27800	211.649	12.62	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			928.10520	753.428	12.64	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			178.10520	244.428	12.64	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			516.55940	617.102	13.38	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,034.02890	872.991	13.23	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			430.02890	517.991	13.23	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			976.11480	819.002	13.26	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			472.11480	564.002	13.26	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			920.55940	772.102	13.38	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12700		0.12800			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			0.06020		0.06190			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05240		0.05370			0.00	0	56,554
Total NGN / R Future											0.00	0	56,886
Total NGN / R											0.00	0	56,886
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.22830		1.24580			0.00	0	60
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.22940		1.24680			0.00	0	200
Total QUANTO € / \$ Future											0.00	0	260

Contract Details		Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$									0.00	0	260
RAIN	On 16/03/2015			Foreign Exchange Future	21,519.77000	21,889.58000			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	4.95720	4.95760			0.00	0	0
TRY / R	On 12/06/2015			Foreign Exchange Future	4.93550	4.93620			0.00	0	0
Total TRY / R Future									0.00	0	0
TRY / R	On 16/03/2015	4.99	Call	Foreign Exchange Option		87.94570	85.738	10.40	0.00	0	0
TRY / R	On 16/03/2015	4.99	Put	Foreign Exchange Option		120.34570	118.538	10.40	0.00	0	0
TRY / R	On 16/03/2015	5.00	Call	Foreign Exchange Option		83.99240	81.897	10.45	0.00	0	0
TRY / R	On 16/03/2015	5.00	Put	Foreign Exchange Option		126.39240	124.697	10.45	0.00	0	0
TRY / R	On 16/03/2015	5.01	Call	Foreign Exchange Option		80.18630	78.205	10.50	0.00	0	0
TRY / R	On 16/03/2015	5.01	Put	Foreign Exchange Option		132.58630	131.005	10.50	0.00	0	0
TRY / R	On 12/06/2015	4.99	Call	Foreign Exchange Option		114.10820	114.795	10.21	0.00	0	0
TRY / R	On 12/06/2015	4.99	Put	Foreign Exchange Option		167.90820	169.295	10.21	0.00	0	0
TRY / R	On 12/06/2015	5.00	Call	Foreign Exchange Option		110.42280	111.168	10.25	0.00	0	0
TRY / R	On 12/06/2015	5.00	Put	Foreign Exchange Option		174.22280	175.668	10.25	0.00	0	0
TRY / R	On 12/06/2015	5.01	Call	Foreign Exchange Option		106.84490	107.644	10.30	0.00	0	0
TRY / R	On 12/06/2015	5.01	Put	Foreign Exchange Option		180.64490	182.144	10.30	0.00	0	0
Total TRY / R Option									0.00	0	0
Total TRY / R									0.00	0	0
ZMW / R	On 16/03/2015			Foreign Exchange Future	1.80100	1.79730			0.00	0	12
ZMW / R	On 12/06/2015			Foreign Exchange Future	1.75940	1.76010			0.00	0	0
Total ZMW / R Future									0.00	0	12
Total ZMW / R									0.00	0	12
Total Futures									526 364 745.70	43,357	1,631,165
Total Options									5 520 973.60	21,000	1,811,282
Grand Total:									531,885,719.30	64,357	3,442,447