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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 20/05/2015 Foreign Exchange Future			11.85940		11.91930			15,417,220.00	1,300	0
\$ / R On 26/05/2015 Foreign Exchange Future			11.86980		11.92600			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.87080		11.92760			0.00	0	4,766
\$ / R On 03/06/2015 Foreign Exchange Future			11.88010		11.94130			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.88230		11.94340			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.89370		11.95370			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.90050		11.95990			265,143,140.00	22,280	934,106
\$ / R On 26/06/2015 Foreign Exchange Future			11.93110		11.98870			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.93900		11.99680			0.00	0	12,162
\$ / R On 06/07/2015 Foreign Exchange Future			11.95090		12.00890			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			11.96480		12.02300			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			11.99670		12.05560			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.05510		12.11560			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.06360		12.12420			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.08460		12.14560			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.09300		12.15410			26,302,275.00	2,175	191,237
\$ / R On 28/09/2015 Foreign Exchange Future			12.12250		12.18410			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.12670		12.18830			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.18570		12.24820			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.24480		12.30830			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.27320		12.33680			0.00	0	276

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future			12.27970		12.34340			24,927,791.00	2,030	91,329
\$ / R	On	21/12/2015	Foreign Exchange Future			12.30160		12.36540			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.41720		12.48180			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.47950		12.54490			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.48620		12.55180			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.67930		12.74730			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.68780		12.75570			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.88600		12.95260			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.89440		12.96100			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.07570		13.14110			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.08630		13.15160			0.00	0	0
Total \$ / R Future											331,790,426.00	27,785	1,253,150
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			14.81100	0.000	17.49	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			105.51100	150.600	17.49	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			5.74480	2.676	16.44	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			439.74480	492.876	16.44	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			72.83240	46.578	13.80	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			106.83240	136.778	13.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,127.64380	1,070.831	20.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.04380	0.031	20.25	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			987.71770	930.893	19.26	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.11770	0.093	19.26	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			778.12550	721.292	17.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,552.60490	3,609.394	59.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			0.52550	0.492	17.77	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			112.42640	74.624	13.47	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			84.82640	103.824	13.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			20.58700	10.465	15.14	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			302.98700	349.664	15.14	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.20490	0.194	59.59	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			0.00000	99.998	14.18	999,976.00	10,000	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			0.00000	169.898	14.18	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			36.47250	24.294	15.75	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			395.17250	444.194	15.75	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			141.18980	107.628	14.09	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			129.88980	157.528	14.09	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			373.07140	318.299	13.88	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			29.67140	35.999	13.88	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			23.02610	14.870	16.45	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			529.62610	582.570	16.45	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			158.29220	128.259	14.30	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			164.59220	194.559	14.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			1.19590	1.289	17.13	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,211.20410	1,151.888	17.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			1.30410	1.388	17.01	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
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			1.58180	1.675	16.71	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			2.45370	1.564	20.57	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,542.55370	1,601.064	20.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			6.01800	3.859	19.80	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,266.11800	1,323.360	19.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,231.09590	1,171.789	17.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,295.57020	1,353.003	19.88	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			2.79110	1.779	20.46	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,502.89110	1,561.279	20.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			29.91260	22.451	17.11	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			670.01260	721.951	17.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,161.48180	1,102.175	16.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			697.71860	750.104	17.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			10.74130	7.400	19.00	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,050.84130	1,106.900	19.00	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			52.60410	40.559	16.24	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			492.70410	540.059	16.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			5.47020	3.503	19.88	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			579.59080	629.446	16.64	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			33.28990	25.185	16.92	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			633.38990	684.685	16.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			105.87250	85.113	15.24	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			295.97250	334.613	15.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			27.61860	20.604	17.25	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			332.41850	373.100	15.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			69.85620	54.769	15.84	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			409.95620	454.269	15.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			149.69840	122.975	14.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			209.79840	242.475	14.72	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			39.49080	29.946	16.64	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			222.17740	255.829	14.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			111.77680	90.160	15.16	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			281.87680	319.660	15.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			257.72690	217.306	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			107.82690	126.806	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			92.31850	73.600	15.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			159.35230	186.532	14.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			157.66050	129.946	14.64	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			197.76050	229.446	14.64	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			276.86550	234.777	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			96.96550	114.277	14.14	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			142.07740	116.329	14.80	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			100.49870	118.359	14.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			264.01820	223.035	14.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			104.11820	122.535	14.16	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			489.78180	435.796	13.91	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			29.88180	35.296	13.91	0.00	0	1,750

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	11.93	Call			189.25230	157.032	14.36	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			47.39380	56.188	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			368.54620	320.011	14.03	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			58.64620	69.511	14.03	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			577.82330	521.447	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			17.92330	20.947	13.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			270.39870	228.859	14.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			23.29290	27.394	13.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			506.98900	452.449	13.89	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			27.08900	31.949	13.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			864.99570	805.803	14.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			5.09570	5.303	14.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			407.29380	356.688	13.99	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			11.18530	11.689	13.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			623.51110	566.272	13.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			13.61110	15.772	13.78	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			983.08450	923.826	15.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			3.18450	3.326	15.64	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			533.19290	477.894	13.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			963.34350	904.093	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			3.44350	3.593	15.52	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			884.61100	825.404	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			4.71100	4.904	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			671.08530	612.189	13.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.01270	0.014	23.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,891.31270	3,948.914	23.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,191.52740	1,134.495	14.84	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			2.82740	3.395	14.84	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			851.19420	795.632	14.02	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			12.49420	14.532	14.02	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			82.25510	69.647	16.14	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			553.55510	598.547	16.14	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			449.55160	405.592	13.77	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			82.75160	96.592	13.77	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			196.56260	174.088	14.72	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			317.66260	353.188	14.72	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			124.37570	109.017	15.58	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			495.47570	538.117	15.58	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			215.34440	192.990	14.69	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			332.34440	368.190	14.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			118.55700	108.229	16.56	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			772.95700	821.529	16.56	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			8.16380	7.158	29.84	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,102.56380	4,160.458	29.84	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,267.38380	1,209.491	14.10	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			11.78380	12.792	14.10	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			938.43710	883.841	13.68	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	29/07/2015	Foreign Exchange Option	11.15	Put			32.83710	37.141	13.68	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,017.07880	962.010	13.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			51.47880	56.910	13.66	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			140.56270	132.532	17.30	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			994.96270	1,047.432	17.30	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			16.25920	14.645	29.01	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,400.65920	4,459.545	29.01	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,338.19580	1,279.469	14.06	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			22.59580	24.369	14.06	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			303.67450	282.750	15.10	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			479.47450	519.150	15.10	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			383.64840	358.234	14.68	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			398.04840	433.634	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,197.11250	1,141.091	13.71	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			43.01250	48.091	13.71	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,047.04810	993.047	13.59	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			62.94810	70.047	13.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,021.24390	967.652	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,349.13060	6,410.432	28.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,612.21040	1,552.954	14.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			18.11040	19.954	14.63	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,477.00910	2,539.561	22.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,573.68140	1,514.553	14.53	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			19.58140	21.553	14.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,215.15740	1,158.931	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			41.05740	45.931	13.72	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			3.23060	3.431	28.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,366.51700	1,422.751	18.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			75.23990	73.438	20.42	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,921.13990	1,980.438	20.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			61.08540	60.155	21.37	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,206.98540	2,267.155	21.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			51.10910	52.561	22.44	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,068.47790	1,121.591	17.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			161.10790	153.234	17.47	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,077.00790	1,130.234	17.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			156.79220	149.248	17.57	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,102.69220	1,156.248	17.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			120.61700	115.751	18.52	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			624.88880	668.775	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			228.34700	215.055	16.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			774.24700	822.055	16.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			207.17180	195.755	16.60	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			853.07180	902.755	16.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			162.57790	154.591	17.44	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			383.10750	417.141	14.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			378.54490	354.042	14.78	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			424.44490	461.042	14.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			367.12730	343.426	14.87	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			443.02730	480.426	14.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			278.98880	261.775	15.68	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			314.61800	343.990	14.29	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			449.03280	418.463	14.36	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			334.93280	365.463	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			430.02460	400.603	14.44	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			355.92460	387.603	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			407.20750	380.141	14.57	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			150.24970	167.965	13.55	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			690.87500	648.055	13.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			156.77500	175.055	13.58	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			577.62600	540.016	13.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			223.52600	247.016	13.92	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			468.71800	436.990	14.29	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			122.70800	135.230	13.36	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			769.13710	721.303	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			125.03710	138.303	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			746.32820	700.787	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			132.22820	147.787	13.44	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			704.34970	660.965	13.55	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			67.14390	74.652	13.57	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			945.20660	892.942	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			81.10660	89.942	13.51	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			784.51240	735.732	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			120.41240	132.732	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			776.80800	728.230	13.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			159.89090	153.403	18.00	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,245.79090	1,300.903	18.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			92.48430	90.620	20.23	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,908.38430	1,968.120	20.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			24.93040	25.453	28.38	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			109.96070	120.871	13.42	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,640.83040	4,702.953	28.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,418.03240	1,359.637	14.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			33.93240	37.137	14.02	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,100.87760	1,047.362	13.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			66.77760	74.862	13.59	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			894.06070	843.371	13.42	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			243.33940	230.861	16.56	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			855.03940	904.161	16.56	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			38.31550	37.983	27.79	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,770.11550	4,832.283	27.79	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,492.47030	1,435.635	14.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			44.27030	49.935	14.09	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,177.70090	1,125.290	13.55	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	28/10/2015	Foreign Exchange Option	11.15	Put			79.50090	89.590	13.55	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			176.75660	171.447	18.67	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,488.55660	1,545.747	18.67	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			188.75760	184.880	19.27	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,730.45760	1,790.080	19.27	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			40.38530	42.533	27.54	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,182.08530	5,247.733	27.54	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,560.14020	1,504.994	14.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			51.84020	60.194	14.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,247.47730	1,195.369	13.47	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			89.17730	100.569	13.47	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			540.23060	514.630	14.99	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			543.43060	581.430	14.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,197.73200	3,136.441	17.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			4.33200	6.741	17.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,148.10520	3,086.945	17.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			4.70520	7.245	17.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,098.50840	3,037.484	17.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,786.51170	2,856.151	22.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			124.12650	133.527	26.48	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,580.72650	3,653.827	26.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,188.98340	2,251.368	20.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			132.25120	137.402	21.96	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,628.85120	2,697.702	21.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			4.60190	5.049	27.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,431.20190	8,495.349	27.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			129.91170	135.851	22.71	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,167.24830	1,220.139	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			269.19560	261.318	18.03	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,365.79560	1,421.618	18.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			92.73560	94.733	27.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,249.33560	4,315.033	27.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			162.38340	161.068	20.45	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,008.52200	1,058.527	16.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			340.96390	328.032	16.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,047.56390	1,098.332	16.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			130.31460	136.109	22.57	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,756.91460	2,826.409	22.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			310.64830	299.839	17.36	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			354.96230	386.317	14.17	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			650.07470	619.372	14.40	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			406.67470	439.672	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			260.02490	252.797	18.20	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,416.62490	1,473.097	18.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			351.92200	338.227	16.80	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			262.30250	290.059	13.71	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			750.19350	716.102	13.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			306.79350	336.402	13.94	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			330.44360	318.245	17.08	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,087.04360	1,138.545	17.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			698.36230	666.017	14.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			142.32770	158.531	13.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			930.82870	884.913	13.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			197.42870	215.213	13.37	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			627.21660	597.295	14.52	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			433.81660	467.595	14.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			805.70250	769.759	13.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			68.34340	78.811	13.69	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,416.68690	1,363.740	13.58	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			73.28690	84.040	13.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			723.82580	690.619	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			330.42580	360.919	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,085.72770	1,038.231	13.41	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.10840	7.784	17.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,244.47520	1,195.258	13.44	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			101.07520	115.558	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			834.86990	797.961	13.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			241.46990	268.261	13.59	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,461.74340	1,408.511	13.69	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			41.51320	44.058	27.07	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,546.11320	5,612.458	27.07	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,317.40370	1,268.875	13.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			92.00370	107.275	13.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,309.09720	1,260.687	13.40	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			93.69720	109.087	13.40	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			195.24580	192.350	19.76	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,979.84580	2,040.750	19.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,621.77020	1,568.581	13.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			56.37020	66.981	13.95	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			187.90840	195.539	23.24	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,106.10840	3,178.339	23.24	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,089.94600	1,050.859	13.36	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			208.14600	233.659	13.36	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			683.89590	656.881	15.19	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			668.99590	707.381	15.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			282.27170	309.015	13.46	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,015.07850	976.464	13.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			293.27850	320.264	13.48	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,147.53680	4,215.723	26.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			27.99210	29.553	26.28	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,706.19210	7,773.353	26.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,602.19470	1,553.193	13.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			100.39470	116.993	13.41	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,034.07170	995.214	13.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,060.79380	2,120.595	19.50	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			271.70910	267.793	20.14	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,309.90910	2,371.593	20.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			221.58570	227.014	24.20	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,419.78570	3,490.814	24.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			199.33680	201.923	26.28	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			397.24510	427.768	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			864.87200	830.699	14.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			423.07200	454.499	14.08	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			352.63580	343.808	18.65	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,740.83580	1,797.608	18.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			302.59380	296.795	19.50	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			343.21500	371.688	13.66	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			898.92950	863.491	13.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			387.12950	417.291	13.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			893.97360	858.716	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			392.17360	422.516	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			889.04510	853.968	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			966.34730	928.453	13.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			324.54730	352.253	13.56	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			945.01500	907.888	13.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			639.94070	619.598	16.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,192.64070	1,240.298	16.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			637.39620	617.191	16.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,200.09620	1,247.891	16.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			642.50550	622.005	16.81	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,185.20550	1,232.705	16.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			650.33430	629.729	16.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,184.63430	1,231.929	16.81	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			647.75460	627.308	16.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,192.05460	1,239.509	16.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			645.19000	624.902	16.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,199.49000	1,247.102	16.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			833.04060	809.680	16.70	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,180.44060	1,223.680	16.70	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			830.11020	806.903	16.72	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,187.51020	1,230.903	16.72	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			835.99190	812.473	16.68	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,173.39190	1,216.473	16.68	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			843.81030	820.186	16.68	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,172.81030	1,215.786	16.68	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			840.85080	817.379	16.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,179.85080	1,222.979	16.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			837.90030	814.594	16.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,186.90030	1,230.194	16.72	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,232.03240	1,198.503	15.11	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			740.93240	772.803	15.11	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	14/12/2016	Foreign Exchange Option	12.66	Call			1,228.09760	1,194.778	15.14	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			746.99760	779.078	15.14	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,235.98760	1,202.248	15.09	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			734.88760	766.548	15.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,021.77200	995.736	16.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,160.17200	1,199.436	16.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,018.52090	992.633	16.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,166.92090	1,206.333	16.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,015.29110	989.552	16.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,173.69110	1,213.252	16.58	0.00	0	0
Total \$ / R Option											999,976.00	10,000	1,558,178
Total \$ / R											332,790,402.00	37,785	2,811,328
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.90050		11.95990			785,433.00	66	734
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.09300		12.15410			205,581.00	17	222
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.27970		12.34340			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.48620		12.55180			0.00	0	31
Total \$ / R MAXI Future											991,014.00	83	1,011
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			67,108.53090	61,218.938	13.74	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1,118.53090	1,168.938	13.74	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			66,153.35970	60,292.234	13.75	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1,163.35970	1,242.234	13.75	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			68,065.45260	62,173.305	13.80	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1,075.45260	1,123.304	13.80	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			63,244.09780	59,219.836	13.75	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			18,834.09780	20,919.836	13.75	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			64,511.28440	60,429.114	13.71	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			18,101.28440	20,129.114	13.71	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			63,875.33470	59,822.202	13.73	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			18,465.33470	20,522.202	13.73	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			77,748.10740	74,247.460	13.83	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			28,408.10740	31,277.460	13.83	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			77,195.06200	73,712.850	13.85	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			28,855.06200	31,742.850	13.85	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			78,304.88990	74,785.703	13.80	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			27,964.88990	30,815.703	13.80	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			58,747.39620	62,373.732	14.83	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			73,536.15100	70,618.067	14.86	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			59,356.15100	62,998.067	14.86	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			74,321.29110	71,372.403	14.81	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			58,141.29110	61,752.403	14.81	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			73,927.39620	70,993.732	14.83	0.00	0	0
Total \$ / R MAXI 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 \$ / R MAXI											991,014.00	83	1,011
£ / R	On	12/06/2015	Foreign Exchange Future			18.51080		18.54170			1,036,604.80	56	29,025
£ / R	On	14/09/2015	Foreign Exchange Future			18.79700		18.82930			563,910.00	30	3,336
£ / R	On	11/12/2015	Foreign Exchange Future			19.07800		19.11360			286,170.00	15	9,392
£ / R	On	14/03/2016	Foreign Exchange Future			19.39350		19.43170			0.00	0	1,035
Total £ / R Future											1,886,684.80	101	42,788
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,465.85820	1,496.355	15.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			417.05920	437.693	12.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			115.83290	105.718	12.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			424.13290	444.918	12.71	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			112.96440	102.999	12.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			431.26440	452.199	12.72	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			7.55820	7.155	15.72	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,546.90280	1,515.863	16.36	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			5.20280	5.063	16.36	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			118.75920	108.493	12.71	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			400.55100	423.452	13.29	0.00	0	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			512.50020	512.338	13.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			623.20020	655.338	13.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,048.96840	1,030.609	13.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			219.66840	233.608	13.03	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			939.15960	923.582	13.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			729.85100	720.452	13.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			269.85960	286.582	13.11	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			504.59730	504.686	13.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			635.29730	667.686	13.67	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,849.31180	7,817.014	23.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.01180	0.014	23.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			508.53290	508.497	13.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			629.23290	661.496	13.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			146.20390	154.568	15.79	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,816.90390	1,857.568	15.79	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,074.69110	1,062.499	13.25	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,494.90230	1,471.742	12.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			334.04700	352.225	12.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			462.49820	485.613	13.23	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			334.46990	342.490	16.15	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,990.86990	2,034.490	16.15	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,080.38580	1,068.045	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			466.78580	490.045	13.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			471.09110	494.499	13.25	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			413.79110	420.269	15.51	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,630.19110	1,672.269	15.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,086.09820	1,073.613	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			251.30230	263.742	12.87	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,287.64700	1,270.225	12.94	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,073.77170	1,062.236	13.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			832.07170	858.736	13.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,069.31440	1,057.931	13.76	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			837.61440	864.431	13.76	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,064.87490	1,053.651	13.77	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			843.17490	870.151	13.77	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											1,886,684.80	101	184,918
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09825		0.09912			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09997		0.10086			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10168		0.10260			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			913.27240	826.537	14.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.77240	1.137	14.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			77.38350	52.909	12.15	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			164.88350	227.509	12.15	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.63670	0.470	16.70	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,088.13670	1,175.070	16.70	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,103.50000	1,021.756	13.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			17.10000	24.856	13.10	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			330.56320	293.348	13.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			244.16320	296.448	13.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			78.46830	71.289	16.02	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			992.06830	1,074.389	16.02	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,314.01940	1,237.088	14.57	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			53.81940	69.088	14.57	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			569.90310	528.847	14.59	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			309.70310	360.847	14.59	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			233.96210	222.672	17.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			973.76210	1,054.672	17.08	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,739
€ / R	On	01/06/2015	Foreign Exchange Future			13.19730		13.29010			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.22640		13.31670			78,459,004.80	5,932	150,785
€ / R	On	14/09/2015	Foreign Exchange Future			13.45890		13.55180			40,645,878.00	3,020	25,449
€ / R	On	11/12/2015	Foreign Exchange Future			13.68830		13.78440			0.00	0	10,560
€ / R	On	14/03/2016	Foreign Exchange Future			13.94890		14.04740			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.47910		14.57880			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 € / R Future										119,104,882.80	8,952	189,794
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call		1.57120	0.915	17.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put		1,001.47120	1,093.615	17.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call		1.51550	0.885	17.71	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put		1,011.41550	1,103.585	17.71	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call		1.46200	0.856	17.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put		1,021.36200	1,113.556	17.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call		1.03000	0.618	18.45	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put		1,120.93000	1,213.318	18.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put		2,073.75530	2,163.932	20.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put		511.34940	588.511	14.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call		0.43350	0.317	20.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put		2,093.73350	2,183.917	20.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call		0.50280	0.365	20.30	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put		2,033.80280	2,123.965	20.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call		0.45530	0.332	20.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put		896.27960	982.694	16.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call		0.44420	0.325	20.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put		2,083.74420	2,173.925	20.49	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call		116.71740	87.763	14.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put		280.01740	341.363	14.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call		48.04940	34.911	14.90	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put		2.97500	3.704	15.01	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call		679.59640	594.748	13.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put		12.89640	18.348	13.32	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call		145.13970	110.471	13.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put		228.43970	284.071	13.83	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call		12.97960	9.094	16.20	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call		1,069.67500	980.104	15.01	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put		1,455.41080	1,541.180	16.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call		947.00840	871.829	12.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call		789.08330	722.994	12.77	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put		137.28330	164.094	12.77	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put		176.65780	208.782	12.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call		79.48250	74.670	17.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put		1,787.68250	1,875.770	17.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call		107.21080	100.080	16.91	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call		80.76250	75.846	17.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put		1,768.96250	1,856.946	17.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call		80.11840	75.254	17.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put		1,778.31840	1,866.354	17.85	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call		698.45780	637.682	12.90	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put		95.20840	112.929	12.77	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call		118.36450	115.384	20.04	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put		2,833.96450	2,927.084	20.04	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	10.95	Call			2,847.27690	2,752.837	15.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			12.87690	14.537	15.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			252.98480	239.536	16.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,478.58480	1,561.236	16.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			949.91360	886.189	12.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			215.51360	247.890	12.62	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			515.76430	483.638	14.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			631.36430	695.338	14.15	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			255.95400	242.297	16.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,461.55400	1,543.997	16.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			254.46190	240.913	16.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,470.06190	1,552.613	16.65	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			667.10980	728.438	14.04	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			720.66050	683.772	14.06	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			673.26050	734.872	14.06	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			716.83500	680.233	14.08	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			679.43500	741.333	14.08	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			724.50980	687.338	14.04	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			873.75760	843.376	15.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,234.95760	1,304.276	15.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			870.82420	840.522	15.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,242.02420	1,311.422	15.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			867.89820	837.681	15.65	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,249.09820	1,318.581	15.65	0.00	0	0
Total € / R Option											0.00	0	149,679
Total € / R											119,104,882.80	8,952	339,473
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.36670		9.45440			0.00	0	14,782
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.46730		9.55610			0.00	0	1,992
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.57060		9.66140			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.68890		9.78170			0.00	0	0
Total AU\$ / R Future											0.00	0	16,815
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.51260	0.719	17.21	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			805.78590	718.550	14.72	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			1.38590	1.850	14.72	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			460.26510	378.146	11.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			5.86510	11.446	11.88	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			787.61700	874.564	15.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			1.95500	1.229	15.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			797.55500	884.529	15.34	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			1.89560	1.195	15.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			807.49560	894.495	15.43	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,054.91260	967.419	17.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			17.79130	30.489	11.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			83.18780	49.304	10.85	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			128.78780	182.604	10.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			37.15900	19.051	11.05	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			232.75900	302.351	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			2.01700	1.263	15.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			322.19130	247.189	11.35	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			63.32490	53.435	14.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			847.22490	926.135	14.08	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			62.20880	52.526	14.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			856.10880	935.226	14.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			61.11190	51.635	14.14	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			865.01190	944.335	14.14	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,318.11110	2,228.189	17.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			6.71110	7.589	17.05	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,417.21900	2,327.193	17.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			5.81900	6.593	17.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,367.64930	2,277.673	17.25	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			6.24930	7.073	17.25	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			317.79400	357.113	12.72	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			600.25370	546.103	12.70	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			308.55370	347.203	12.70	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			594.85300	541.041	12.71	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			313.15300	352.141	12.71	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			589.49400	536.013	12.72	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											0.00	0	23,271
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.73370		9.76520			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.87660		9.90920			0.00	0	0
Total CAD/ R Future											0.00	0	3,936
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			44.21540	33.369	12.21	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			269.01540	289.669	12.21	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			42.18340	31.688	12.24	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			276.98340	297.988	12.24	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			40.23380	30.082	12.28	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			285.03380	306.382	12.28	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			148.43070	158.622	11.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			401.22480	378.980	11.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			152.02480	162.380	11.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			414.09710	391.523	11.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			144.89710	154.924	11.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			407.63070	385.222	11.62	0.00	0	0
Total CAD/ 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 CAD/ R								0.00	0	3,936
CHF / R On 12/06/2015 Foreign Exchange Future			12.68810		12.75660			0.00	0	7,258
CHF / R On 14/09/2015 Foreign Exchange Future			12.94530		13.01630			0.00	0	1,607
Total CHF / R Future								0.00	0	8,865
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			924.43330	856.235	15.86	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			7.83330	8.135	15.86	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			914.60550	846.421	15.77	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			8.00550	8.321	15.77	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			904.78250	836.613	15.68	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			8.18250	8.513	15.68	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			524.11960	487.943	13.96	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			297.81960	332.643	13.96	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			518.66650	482.854	13.97	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			302.36650	337.554	13.97	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			513.25120	477.806	13.98	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			306.95120	342.506	13.98	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	8,865
CNH / R On 12/06/2015 Foreign Exchange Future			1.91580		1.92410			0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Future			1.93520		1.94360			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			702.05060	629.069	13.77	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			61.05060	71.069	13.77	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			875.21280	797.676	13.85	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			34.21280	39.676	13.85	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			787.04930	711.546	13.81	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			46.04930	53.546	13.81	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			420.91250	394.584	14.24	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			884.91250	942.584	14.24	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			390.45710	366.245	14.38	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			954.45710	1,014.245	14.38	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			362.09430	339.888	14.51	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			1,026.09430	1,087.888	14.51	0.00	0	0
Total CNH / R Option								0.00	0	0
Total CNH / R								0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Future			1.77280		1.78740			0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Future			1.80610		1.82040			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 DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			562.70650	448.375	14.27	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			88.70650	120.375	14.27	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			488.57590	380.075	14.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			114.57590	152.075	14.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			419.64670	321.588	14.27	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			145.64670	193.588	14.27	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			190.38040	230.669	12.29	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			920.68670	822.513	12.25	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			216.68670	261.513	12.25	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			849.66690	756.252	12.21	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			245.66690	295.252	12.21	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			994.38040	891.669	12.29	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	12/06/2015	Foreign Exchange Future			0.12240		0.12350			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12210		0.12300			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12240		0.12270			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05960		0.05980			0.00	0	37,800
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05680		0.05710			0.00	0	12,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05550		0.05590			0.00	0	112,080
Total NGN / R Future											0.00	0	161,880
Total NGN / R											0.00	0	161,880
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.68200		8.77520			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.74270		8.83670			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.81250		8.90880			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			16.38870	7.671	12.09	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			331.18870	415.671	12.09	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			15.38180	7.148	12.12	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			340.18180	425.148	12.12	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			14.43190	6.659	12.16	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			349.23190	434.659	12.16	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			385.59100	458.158	11.82	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			119.77750	98.817	11.85	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
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			393.07750	466.117	11.85	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			124.85660	102.943	11.78	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			378.15660	450.243	11.78	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			122.29100	100.858	11.82	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			241.70660	214.939	12.82	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			442.90660	512.439	12.82	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			248.16940	220.548	12.77	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			429.36940	498.048	12.77	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			244.91530	217.725	12.79	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			436.11530	505.224	12.79	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.11140		1.11340			17,782.40	16	109
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11300		1.11500			0.00	0	25,018
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11470		1.11670			0.00	0	0
Total QUANTO € / \$ Future											17,782.40	16	25,127
Total QUANTO € / \$											17,782.40	16	25,127
RAIN	On	12/06/2015	Foreign Exchange Future			21,069.61000		21,186.96000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.59020		4.57620			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.54440		4.53210			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			1.08270	1.120	15.63	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			414.88270	400.920	15.63	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.02730	1.053	15.80	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			424.82730	410.853	15.80	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.94140	0.992	15.98	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			434.74140	420.792	15.98	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			88.79080	95.065	12.11	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			166.69080	160.665	12.11	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			96.02580	102.575	12.03	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			153.92580	148.175	12.03	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			92.34910	98.759	12.07	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			160.24910	154.359	12.07	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 12/06/2015 Foreign Exchange Future			1.66460		1.65820			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.61790		1.61300			0.00	0	90
Total ZMW / R Future								0.00	0	106
Total ZMW / R								0.00	0	106
Total Futures								453 790 790.00	36,937	1,717,591
Total Options								999 976.00	10,000	1,856,443
Grand Total:								454,790,766.00	46,937	3,574,034