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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/05/2015 Foreign Exchange Future			11.82460		11.86980			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.81890		11.87080			0.00	0	4,766
\$ / R On 03/06/2015 Foreign Exchange Future			11.83240		11.88010			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.83430		11.88230			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.84410		11.89370			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.85000		11.90050			743,149,050.00	62,713	910,245
\$ / R On 25/06/2015 Foreign Exchange Future			11.87550		11.92640			15,438,150.00	1,300	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			11.87750		11.93110			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.88540		11.93900			0.00	0	12,162
\$ / R On 06/07/2015 Foreign Exchange Future			11.89720		11.95090			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			11.91100		11.96480			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			11.94260		11.99670			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.00070		12.05510			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.00910		12.06360			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.03000		12.08460			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.03840		12.09300			260,258,169.60	21,619	195,198
\$ / R On 28/09/2015 Foreign Exchange Future			12.06770		12.12250			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.07190		12.12670			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.13050		12.18570			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.18910		12.24480			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.21730		12.27320			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			12.22380		12.27970			55,361,590.20	4,529	95,858
\$ / R	On	21/12/2015	Foreign Exchange Future			12.24560		12.30160			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.36100		12.41720			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.42320		12.47950			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.43000		12.48620			2,486,000.00	200	5,242
\$ / R	On	09/06/2016	Foreign Exchange Future			12.62530		12.67930			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.63380		12.68780			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.83260		12.88600			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.84110		12.89440			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.02300		13.07570			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.03360		13.08630			0.00	0	0
Total \$ / R Future											1,076,692,959.80	90,361	1,239,279
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			46.57810	25.207	13.33	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			136.77810	160.607	13.33	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			2.67600	0.906	16.58	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			492.87600	536.306	16.58	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,070.83070	1,018.949	21.67	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.03070	0.049	21.67	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			930.89310	879.033	20.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.09310	0.133	20.40	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			721.29230	669.519	18.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,609.39440	3,661.268	64.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			0.49230	0.619	18.48	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			74.62420	44.696	12.97	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			103.82420	125.796	12.97	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			10.46450	4.309	15.01	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			349.66450	395.409	15.01	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.19440	0.168	64.64	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			99.99760	72.922	13.72	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			169.89760	190.522	13.72	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			24.29370	14.743	15.37	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			444.19370	482.343	15.37	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			107.62810	79.293	13.63	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			157.52810	176.893	13.63	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			318.29860	277.401	13.92	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			35.99860	43.101	13.92	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			14.86960	8.642	16.07	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			582.56960	624.342	16.07	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			128.25930	99.840	13.92	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			194.55930	215.740	13.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			1.28860	1.524	17.24	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,151.88840	1,101.632	17.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			1.38840	1.632	17.10	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			1.67470	1.938	16.75	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			1.56410	0.929	20.43	0.00	0	51,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,601.06410	1,650.929	20.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			3.85950	2.274	19.48	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,323.35950	1,372.274	19.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,171.78860	1,121.524	17.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,353.00280	1,402.063	19.58	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.77870	1.054	20.29	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,561.27870	1,611.054	20.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			22.45100	15.029	16.76	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			721.95100	765.029	16.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,102.17470	1,051.938	16.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			750.10410	793.699	16.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			7.39970	4.567	18.67	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,106.89970	1,154.567	18.67	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			40.55890	28.369	15.85	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			540.05890	578.369	15.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			3.50280	2.063	19.58	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			629.44580	670.522	16.28	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			25.18460	17.015	16.57	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			684.68460	727.015	16.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			85.11340	64.249	14.87	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			334.61340	364.249	14.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			20.60410	13.699	16.90	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			373.10020	404.728	15.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			54.76870	39.504	15.46	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			454.26870	489.504	15.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			122.97540	96.446	14.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			242.47540	266.446	14.37	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			29.94580	20.522	16.28	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			255.82910	280.708	14.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			90.16010	68.466	14.80	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			319.66010	348.466	14.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			217.30590	179.534	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			126.80590	139.534	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			73.60020	54.729	15.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			186.53190	206.322	14.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			129.94580	102.498	14.29	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			229.44580	252.498	14.29	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			234.77660	195.957	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			114.27660	125.956	13.70	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			116.32910	90.709	14.45	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			118.35880	130.382	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			223.03480	184.908	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			122.53480	134.908	13.70	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			435.79620	389.864	13.67	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			35.29620	39.864	13.67	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			157.03190	126.322	14.02	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			56.18830	62.754	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	12/06/2015	Foreign Exchange Option	11.65	Call			320.01080	277.294	13.69	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			69.51080	77.294	13.69	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			521.44730	474.030	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			20.94730	24.030	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			228.85880	190.382	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			27.39390	31.162	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			452.44910	406.182	13.67	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			31.94910	36.182	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			805.80250	755.714	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			5.30250	5.714	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			356.68830	312.755	13.68	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			11.68940	13.695	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			566.27150	518.272	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			15.77150	18.272	13.66	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			923.82570	873.671	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			3.32570	3.671	15.52	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			477.89390	431.162	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			904.09280	853.948	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			3.59280	3.948	15.38	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			825.40350	775.303	14.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			4.90350	5.303	14.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			612.18940	563.695	13.66	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			0.00000	183.712	13.96	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			0.00000	228.212	13.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.01390	0.005	22.57	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,948.91390	4,002.505	22.57	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,134.49540	1,081.788	14.99	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			3.39540	4.288	14.99	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			795.63160	744.026	13.89	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			14.53160	16.525	13.89	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			69.64730	54.561	15.89	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			598.54730	637.061	15.89	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			405.59210	363.268	13.62	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			96.59210	107.868	13.62	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			174.08840	148.436	14.56	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			353.18840	381.236	14.56	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			109.01730	90.546	15.41	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			538.11730	573.346	15.41	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			192.98960	167.164	14.56	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			368.18960	396.164	14.56	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			108.22860	93.189	16.44	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			821.52860	860.589	16.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			7.15760	6.348	29.99	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,160.45760	4,213.748	29.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,209.49150	1,157.939	14.22	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			12.79150	15.339	14.22	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			883.84050	834.446	13.64	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			37.14050	41.846	13.64	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			962.01010	911.433	13.47	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			56.91010	60.733	13.47	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			132.53220	116.013	17.11	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,047.43220	1,085.313	17.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			14.64500	12.087	28.71	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,459.54500	4,511.387	28.71	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,279.46870	1,226.544	13.87	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			24.36870	25.844	13.87	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			282.74960	254.114	14.91	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			519.14960	545.014	14.91	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			358.23390	326.522	14.52	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			433.63390	456.522	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			967.65230	917.328	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			74.65230	78.928	13.37	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			735.73220	690.481	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			132.73220	142.081	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,141.09140	1,089.397	13.53	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			45.93080	48.723	13.55	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			52.56060	46.338	22.32	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,539.56060	2,587.938	22.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,552.95440	1,498.684	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			19.95440	20.284	14.36	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,422.75150	1,463.307	18.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			73.43830	63.740	20.21	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,980.43830	2,025.340	20.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,514.55280	1,460.369	14.26	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			21.55280	21.969	14.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,158.93080	1,107.123	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,121.59120	1,158.659	17.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			153.23370	135.817	17.28	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,130.23370	1,167.417	17.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			3.43150	2.388	28.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,410.43150	6,463.988	28.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			115.75150	101.707	18.33	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			668.77470	697.614	15.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			215.05460	192.681	16.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			822.05460	854.281	16.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			60.15480	51.953	21.15	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,267.15480	2,313.553	21.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			154.59120	137.059	17.25	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			417.14140	439.307	14.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			354.04220	322.947	14.63	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			461.04220	484.547	14.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			149.24780	132.176	17.38	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,156.24780	1,193.776	17.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			261.77470	236.014	15.51	0.00	0	33,750

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			343.99000	362.159	14.10	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			418.46260	382.721	14.17	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			365.46260	384.321	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			195.75530	174.855	16.43	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			902.75530	936.455	16.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			380.14140	347.707	14.42	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			167.96540	179.508	13.42	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			648.05500	605.308	13.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			175.05500	186.908	13.46	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			343.42610	312.898	14.71	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			480.42610	504.498	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			436.99000	400.559	14.10	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			135.22980	145.257	13.25	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			721.30290	676.877	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			138.30290	148.477	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			400.60280	366.563	14.27	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			387.60280	408.163	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			660.96540	617.908	13.42	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			0.00000	85.774	13.34	8,234,284.80	96,000	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			892.94220	843.390	13.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			89.94220	94.990	13.30	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			540.01600	500.186	13.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			247.01600	261.786	13.76	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			728.22980	683.657	13.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			48.09140	50.997	13.53	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			993.04670	942.489	13.39	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			70.04670	74.089	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			700.78740	656.809	13.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			147.78740	158.409	13.32	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			0.00000	884.174	13.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			153.40310	136.533	17.81	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,300.90310	1,338.833	17.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			90.62040	79.287	20.00	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,968.12040	2,011.587	20.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			25.45320	19.604	27.64	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			120.87080	127.007	13.20	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,702.95320	4,751.904	27.64	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,359.63710	1,305.544	13.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			37.13710	37.844	13.73	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,047.36230	996.316	13.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			74.86230	78.616	13.38	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			843.37080	794.707	13.20	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			230.86090	208.436	16.39	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			904.16090	936.536	16.39	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			37.98250	30.874	27.18	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,832.28250	4,880.374	27.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,435.63490	1,380.282	13.74	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	10.80	Put			49.93490	49.782	13.74	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,125.29000	1,073.604	13.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			89.59000	93.104	13.33	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			171.44700	153.853	18.45	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,545.74700	1,583.353	18.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			184.87950	167.129	19.05	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,790.07950	1,828.029	19.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			42.53250	33.239	26.72	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,247.73250	5,294.139	26.72	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,504.99360	1,448.171	13.68	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			60.19360	59.071	13.68	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,195.36880	1,142.491	13.23	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			100.56880	103.391	13.23	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			514.62960	482.556	14.91	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			581.42960	605.256	14.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,136.44120	3,078.828	16.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.74120	5.028	16.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,086.94500	3,029.298	16.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.24500	5.498	16.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,037.48420	2,979.809	16.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,856.15120	2,899.865	22.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			133.52710	120.728	26.19	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,653.82710	3,696.928	26.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,251.36780	2,291.587	20.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			137.40230	125.272	21.79	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,697.70230	2,741.472	21.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			5.04950	3.503	26.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,495.34950	8,549.703	26.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			135.85120	123.665	22.53	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,220.13930	1,253.036	17.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			261.31840	239.976	17.86	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,421.61840	1,456.176	17.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			94.73340	78.508	26.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,315.03340	4,354.708	26.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			161.06780	145.387	20.21	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,058.52660	1,089.660	16.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			328.03210	303.721	16.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,098.33210	1,129.921	16.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			136.10910	123.934	22.39	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,826.40910	2,870.134	22.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			299.83930	276.836	17.22	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			386.31710	404.404	14.08	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			619.37200	583.070	14.31	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			439.67200	459.270	14.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			252.79720	231.564	18.01	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,473.09720	1,507.764	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			338.22660	313.460	16.67	0.00	0	1,197

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	11.80	Put			290.05900	305.097	13.63	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			716.10180	676.763	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			336.40180	352.963	13.86	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			318.24470	294.384	16.94	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,138.54470	1,170.584	16.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			666.01710	628.204	14.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			158.53140	164.230	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			884.91310	838.207	13.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			215.21310	224.407	13.20	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			597.29470	561.742	14.42	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			467.59470	487.942	14.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			769.75900	728.897	13.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			78.81060	78.622	13.34	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,363.73960	1,307.932	13.24	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			84.03960	84.132	13.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			690.61900	652.045	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			360.91900	378.245	13.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,038.23140	988.030	13.20	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.78420	6.009	16.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,195.25800	1,142.989	13.22	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			115.55800	119.189	13.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			797.96120	756.342	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			268.26120	282.542	13.52	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,408.51060	1,352.422	13.34	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			44.05810	36.707	26.54	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,612.45810	5,661.107	26.54	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,268.87510	1,215.311	13.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			107.27510	109.711	13.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,260.68670	1,207.214	13.15	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			109.08670	111.614	13.15	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			192.34990	175.055	19.56	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,040.74990	2,079.455	19.56	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,568.58130	1,512.624	13.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			66.98130	67.024	13.65	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			195.53940	184.220	23.19	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,178.33940	3,223.220	23.19	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,050.85920	1,004.062	13.23	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			233.65920	243.062	13.23	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			656.88130	624.218	15.12	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			707.38130	731.018	15.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			116.99270	119.154	13.19	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			995.21450	950.956	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			309.01450	320.956	13.35	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			320.26370	332.526	13.37	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			227.01390	212.588	24.06	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,490.81390	3,532.588	24.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			201.92250	183.365	25.91	0.00	0	1,000

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	16.50	Put			4,215.72250	4,253.365	25.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,553.19270	1,499.154	13.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,773.35270	7,825.179	25.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			343.80820	321.564	18.51	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,797.60820	1,831.564	18.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			296.79450	276.609	19.34	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,120.59450	2,156.609	19.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			976.46370	932.526	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,371.59250	2,408.940	19.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			858.71610	821.209	13.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			422.51610	441.209	13.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			853.96820	816.581	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			427.76820	446.581	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			29.55270	25.179	25.91	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			454.49930	473.885	14.05	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			928.45270	889.286	13.54	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			352.25270	369.286	13.54	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			907.88830	869.203	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			371.68830	389.203	13.64	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			267.79250	248.940	19.97	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			863.49060	825.868	13.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			417.29060	435.868	13.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			830.69930	793.885	14.05	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			619.59830	592.526	16.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,240.29830	1,267.226	16.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			617.19110	590.192	16.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,247.89110	1,274.892	16.79	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			622.00460	594.855	16.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,232.70460	1,259.555	16.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			624.90190	597.723	16.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,247.10190	1,273.923	16.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			629.72950	602.421	16.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,231.92950	1,258.621	16.74	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			627.30850	600.073	16.76	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,239.50850	1,266.273	16.76	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			809.68030	779.343	16.63	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,223.68030	1,246.743	16.63	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			806.90250	776.630	16.65	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,230.90250	1,254.030	16.65	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			812.47260	782.070	16.61	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,216.47260	1,239.470	16.61	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			814.59360	784.172	16.64	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,230.19360	1,253.072	16.64	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			820.18560	789.635	16.60	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,215.78560	1,238.535	16.60	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			817.37940	786.894	16.62	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,222.97940	1,245.794	16.62	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	14/12/2016	Foreign Exchange Option	12.65	Call			1,198.50250	1,163.870	15.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			772.80250	790.870	15.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,194.77750	1,160.215	15.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			779.07750	797.215	15.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,202.24770	1,167.539	15.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			766.54770	784.539	15.05	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			989.55210	956.820	16.51	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,213.25210	1,233.220	16.51	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			995.73560	962.883	16.47	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,199.43560	1,219.283	16.47	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			992.63340	959.845	16.49	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,206.33340	1,226.245	16.49	0.00	0	0
Total \$ / R Option											8,234,284.80	96,000	1,606,178
Total \$ / R											1,084,927,244.60	186,361	2,845,457
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.85000		11.90050			1,303,500.00	110	754
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.03840		12.09300			252,806.40	21	224
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.22380		12.27970			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.43000		12.48620			124,300.00	10	31
Total \$ / R MAXI Future											1,680,606.40	141	1,033
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			61,218.93750	56,369.461	13.66	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1,168.93750	1,369.461	13.66	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			60,292.23400	55,452.484	13.66	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1,242.23400	1,452.484	13.66	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			62,173.30450	57,290.372	13.66	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1,123.30450	1,290.372	13.66	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			59,219.83610	55,088.630	13.61	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			20,919.83610	22,248.630	13.61	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			60,429.11390	56,265.740	13.58	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			20,129.11390	21,425.740	13.58	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			59,822.20190	55,675.009	13.59	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			20,522.20190	21,835.009	13.59	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			74,247.45950	70,237.358	13.74	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			31,277.45950	32,857.358	13.74	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			73,712.85000	69,718.189	13.77	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			31,742.85000	33,338.189	13.77	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			74,785.70270	70,760.508	13.72	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			30,815.70270	32,380.508	13.72	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			62,373.73180	64,627.209	14.78	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			70,618.06720	67,261.295	14.81	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			62,998.06720	65,261.295	14.81	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			71,372.40350	67,995.195	14.76	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			61,752.40350	63,995.195	14.76	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			70,993.73180	67,627.209	14.78	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 Option											0.00	0	0
Total \$ / R MAXI											1,680,606.40	141	1,033
£ / R	On	12/06/2015	Foreign Exchange Future			18.55670		18.51080			296,907.20	16	29,015
£ / R	On	14/09/2015	Foreign Exchange Future			18.83850		18.79700			0.00	0	3,336
£ / R	On	11/12/2015	Foreign Exchange Future			19.11910		19.07800			0.00	0	9,392
£ / R	On	14/03/2016	Foreign Exchange Future			19.43500		19.39350			19,435,000.00	1,000	2,035
Total £ / R Future											19,731,907.20	1,016	43,778
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,496.35550	1,448.490	14.87	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			437.69290	392.906	12.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			105.71840	106.665	12.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			444.91840	399.965	12.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			102.99890	103.785	12.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			452.19890	407.085	12.20	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			7.15550	5.190	14.87	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,515.86310	1,559.547	15.80	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			5.06310	2.847	15.80	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			108.49290	109.606	12.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			423.45230	396.586	13.09	0.00	0	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			512.33760	516.601	13.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			655.33760	618.101	13.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,030.60850	1,055.488	12.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			233.60850	216.988	12.92	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			923.58170	945.284	12.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			720.45230	735.086	13.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			286.58170	266.784	12.97	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			504.68600	508.651	13.35	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			667.68600	630.151	13.35	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,817.01440	7,858.513	23.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.01440	0.013	23.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			508.49650	512.612	13.34	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			661.49650	624.112	13.34	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			154.56770	149.266	15.40	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			1,857.56770	1,810.766	15.40	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,062.49950	1,078.790	13.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,471.74220	1,499.353	12.81	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			352.22540	333.613	12.83	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			485.61270	461.159	13.08	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			342.48960	336.159	15.82	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			2,034.48960	1,987.059	15.82	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,068.04470	1,084.513	13.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			490.04470	465.413	13.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			494.49950	469.690	13.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			420.26900	415.063	15.19	0.00	0	16,500

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	20.33	Put			1,672.26900	1,625.963	15.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,073.61270	1,090.259	13.08	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			263.74220	250.253	12.81	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,270.22540	1,292.713	12.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,062.23630	1,068.856	13.53	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			858.73630	823.856	13.53	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,057.93120	1,064.414	13.54	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			864.43120	829.414	13.54	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,053.65070	1,059.997	13.55	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			870.15070	834.997	13.55	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											19,731,907.20	1,016	185,908
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09779		0.09825			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09946		0.09997			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10116		0.10168			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			826.53730	780.211	14.95	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			1.13730	1.411	14.95	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			52.90880	38.240	12.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			227.50880	259.440	12.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.47010	0.284	16.87	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,175.07010	1,221.484	16.87	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,021.75600	972.450	12.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			24.85600	26.050	12.83	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			293.34830	262.824	12.88	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			296.44830	316.424	12.88	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			71.28860	60.176	15.80	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,074.38860	1,113.776	15.80	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,237.08760	1,186.290	14.27	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			69.08760	70.390	14.27	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			528.84730	493.547	14.45	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			360.84730	377.647	14.45	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			222.67200	201.420	16.86	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,054.67200	1,085.520	16.86	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			13.14570		13.19730			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.17100		13.22640			30,609,404.00	2,324	149,396
€ / R	On	14/09/2015	Foreign Exchange Future			13.39850		13.45890			803,910.00	60	25,479
€ / R	On	11/12/2015	Foreign Exchange Future			13.62580		13.68830			54,503.20	4	10,564
€ / R	On	14/03/2016	Foreign Exchange Future			13.88560		13.94890			0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Future			14.41620		14.47910			0.00	0	0
Total € / R Future											31,467,817.20	2,388	188,439
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			0.91540	0.388	17.55	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,093.61540	1,144.688	17.55	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			0.88490	0.376	17.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,103.58490	1,154.676	17.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			0.85560	0.364	17.70	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,113.55560	1,164.664	17.70	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			0.61750	0.269	18.46	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,213.31750	1,264.569	18.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,163.93220	2,219.173	20.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			588.51140	630.343	14.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.31730	0.167	20.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,183.91730	2,239.167	20.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.36460	0.186	20.11	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,123.96460	2,179.186	20.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.33220	0.173	20.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			982.69400	1,033.183	15.22	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.32470	0.170	20.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,173.92470	2,229.170	20.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			87.76310	62.705	13.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			341.36310	371.705	13.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			34.91140	21.343	14.17	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			3.70410	3.486	14.50	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			594.74760	539.876	12.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			18.34760	18.876	12.76	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			110.47100	81.781	13.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			284.07100	310.781	13.27	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			9.09400	4.183	15.22	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			980.10410	924.486	14.50	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,541.17980	1,587.530	16.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			871.82940	816.622	12.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			722.99440	672.786	12.57	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			164.09440	174.286	12.57	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			208.78210	221.031	12.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			74.66980	63.549	17.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,875.76980	1,925.049	17.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			100.07980	86.030	16.69	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			75.84570	64.584	17.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,856.94570	1,906.084	17.59	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			75.25400	64.064	17.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,866.35400	1,915.564	17.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			637.68210	589.531	12.69	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			112.92940	118.122	12.48	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			115.38420	105.143	19.94	0.00	0	6,682

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	16.50	Put			2,927.08420	2,979.343	19.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,752.83670	2,689.678	15.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			14.53670	13.878	15.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			239.53600	218.024	16.51	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,561.23600	1,602.224	16.51	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			886.18950	836.873	12.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			247.88950	261.073	12.49	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			483.63830	448.033	14.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			695.33830	722.233	14.01	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			242.29710	220.619	16.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,543.99710	1,584.819	16.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			240.91290	219.332	16.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,552.61290	1,593.532	16.49	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			728.43820	752.820	13.93	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			683.77190	644.999	13.95	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			734.87190	759.399	13.95	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			680.23330	641.596	13.97	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			741.33330	765.996	13.97	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			687.33820	648.420	13.93	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			843.37600	808.694	15.54	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,304.27600	1,332.494	15.54	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			840.52160	805.945	15.56	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,311.42160	1,339.745	15.56	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			837.68070	803.210	15.58	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,318.58070	1,347.010	15.58	0.00	0	0
Total € / R Option											0.00	0	149,679
Total € / R											31,467,817.20	2,388	338,118
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.32320		9.36670			7,458,560.00	800	13,982
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.42230		9.46730			0.00	0	1,992
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.52470		9.57060			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.64330		9.68890			9,643,300.00	1,000	1,000
Total AU\$ / R Future											17,101,860.00	1,800	17,015
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.71860	0.878	17.33	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			718.55020	675.837	15.07	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			1.85020	2.637	15.07	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			378.14630	340.092	12.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			11.44630	16.892	12.37	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			874.56350	917.777	15.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			1.22880	0.952	15.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			884.52880	927.752	15.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			1.19540	0.904	15.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			894.49540	937.704	15.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			967.41860	924.078	17.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			30.48910	39.425	11.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			49.30410	35.507	10.85	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			182.60410	212.307	10.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			19.05080	12.483	11.05	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			302.35080	339.283	11.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			1.26350	0.977	15.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			247.18910	212.625	11.48	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			53.43460	44.748	13.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			926.13460	962.448	13.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			52.52570	43.956	13.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			935.22570	971.656	13.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			51.63480	43.094	13.96	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			944.33480	980.794	13.96	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,228.18920	2,182.703	16.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			7.58920	8.003	16.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,327.19270	2,281.599	17.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			6.59270	6.899	17.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,277.67340	2,232.131	17.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			7.07340	7.431	17.16	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			357.11340	376.355	12.75	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			546.10330	519.472	12.72	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			347.20330	366.172	12.72	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			541.04110	514.546	12.74	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			352.14110	371.246	12.74	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			536.01340	509.655	12.75	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											17,101,860.00	1,800	23,471
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.69660		9.73370			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.83610		9.87660			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			33.36870	24.623	12.17	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			289.66870	318.023	12.17	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			31.68770	23.268	12.20	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			297.98770	326.668	12.20	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			30.08210	21.978	12.23	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			306.38210	335.378	12.23	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			158.62200	169.218	11.47	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			378.98000	349.299	11.47	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			162.38000	173.199	11.47	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			391.52350	361.398	11.48	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			154.92350	165.298	11.48	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			385.22200	355.318	11.47	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 Option								0.00	0	0
Total CAD/ R								0.00	0	3,936
CHF / R On 12/06/2015 Foreign Exchange Future			12.66430		12.68810			0.00	0	7,258
CHF / R On 14/09/2015 Foreign Exchange Future			12.91600		12.94530			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			856.23460	832.952	16.05	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			8.13460	8.652	16.05	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			846.42100	823.181	15.97	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			8.32100	8.881	15.97	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			836.61270	813.416	15.88	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			8.51270	9.116	15.88	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			487.94330	461.641	13.68	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			332.64330	335.641	13.68	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			482.85440	456.561	13.69	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			337.55440	340.561	13.69	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			477.80600	451.519	13.70	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			342.50600	345.519	13.70	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			1.91030		1.91580			0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Future			1.92960		1.93520			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			629.06930	574.985	13.32	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			71.06930	71.985	13.32	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			797.67640	742.752	13.47	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			39.67640	39.752	13.47	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			711.54620	656.936	13.39	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			53.54620	53.936	13.39	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			394.58410	363.659	14.06	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			942.58410	967.659	14.06	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			366.24490	336.626	14.19	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			1,014.24490	1,040.626	14.19	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			339.88840	311.554	14.32	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			1,087.88840	1,115.554	14.32	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			1.76990		1.77280			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
DKK / R	On	14/09/2015	Foreign Exchange Future			1.80220		1.80610			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			448.37480	418.331	13.95	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			120.37480	119.331	13.95	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			380.07480	349.627	13.75	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			152.07480	150.627	13.75	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			321.58850	292.449	13.87	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			193.58850	193.449	13.87	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			230.66890	239.970	12.29	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			822.51280	793.699	12.25	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			261.51280	271.699	12.25	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			756.25170	728.365	12.20	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			295.25170	306.365	12.20	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			891.66890	861.970	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		0.12240			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12210		0.12210			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12240		0.12240			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			0.05950		0.05960			0.00	0	37,800
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05660		0.05680			0.00	0	12,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05550		0.05550			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			8.64480		8.68200			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.70330		8.74270			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.77300		8.81250			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			7.67120	4.638	11.96	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			415.67120	449.838	11.96	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			7.14830	4.291	11.99	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			425.14830	459.491	11.99	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			6.65900	4.055	12.07	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			434.65900	469.255	12.07	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			458.15840	480.867	11.50	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	Call			98.81740	82.340	11.53	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			466.11740	489.040	11.53	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			102.94300	86.036	11.47	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			450.24300	472.736	11.47	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			100.85840	84.167	11.50	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			214.93940	191.522	12.50	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			512.43940	528.522	12.50	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			220.54760	196.835	12.45	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			498.04760	513.835	12.45	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			217.72450	194.161	12.48	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			505.22450	521.161	12.48	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			1.11150		1.11140			0.00	0	109
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11300		1.11300			0.00	0	25,018
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11470		1.11470			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,127
Total QUANTO € / \$											0.00	0	25,127
RAIN	On	12/06/2015	Foreign Exchange Future			20,999.93000		21,069.61000			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			4.55540		4.59020			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.50860		4.54440			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			1.12010	0.645	15.99	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			400.92010	435.245	15.99	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.05350	0.609	16.18	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			410.85350	445.209	16.18	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.99200	0.547	16.26	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			420.79200	455.147	16.26	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			95.06460	79.888	12.10	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			160.66460	181.288	12.10	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			102.57450	86.683	12.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			148.17450	168.083	12.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			98.75930	83.227	12.07	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			154.35930	174.627	12.07	0.00	0	0
Total TRY / 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 TRY / R								0.00	0	0
ZMW / R On 12/06/2015			Foreign Exchange Future	1.65170	1.66460			0.00	0	16
ZMW / R On 14/09/2015			Foreign Exchange Future	1.60560	1.61790			0.00	0	90
Total ZMW / R Future								0.00	0	106
Total ZMW / R								0.00	0	106
Total Futures								1 146 675 150.60	95,706	1,703,577
Total Options								8 234 284.80	96,000	1,904,443
Grand Total:								1,154,909,435.40	191,706	3,608,020