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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/05/2015

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			11.95690		11.87040			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.95690		11.87040			0.00	0	4,766
\$ / R On 03/06/2015 Foreign Exchange Future			11.96890		11.88250			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.97090		11.88430			0.00	0	0
\$ / R On 08/06/2015 Foreign Exchange Future			11.97890		12.01100			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.98090		11.89340			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.98690		11.89890			228,422,366.40	19,056	907,167
\$ / R On 25/06/2015 Foreign Exchange Future			12.01280		11.92250			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.01480		11.92430			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.02280		11.93200			48,091,200.00	4,000	16,162
\$ / R On 06/07/2015 Foreign Exchange Future			12.03490		11.94510			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.04890		11.96040			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			12.08110		11.99500			0.00	0	750
\$ / R On 25/08/2015 Foreign Exchange Future			12.13510		12.17100			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.13910		12.05130			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.14760		12.05980			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.16880		12.08100			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.17730		12.08950			67,669,256.10	5,557	203,216
\$ / R On 28/09/2015 Foreign Exchange Future			12.20710		12.11930			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.21130		12.12350			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.27080		12.18300			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Future			12.33030		12.24250			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.35890		12.27000			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.36550		12.27630			37,096.50	3	95,626
\$ / R	On	21/12/2015	Foreign Exchange Future			12.38760		12.29750			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.50490		12.40960			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.56740		12.47070			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.57420		12.47760			0.00	0	5,242
\$ / R	On	09/06/2016	Foreign Exchange Future			12.76940		12.67450			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.77780		12.68290			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.97620		12.88080			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.98470		12.88920			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.16620		13.07020			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.17670		13.08070			0.00	0	0
Total \$ / R Future											344,219,919.00	28,616	1,247,987
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			34.55770	32.710	13.71	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			124.15770	35.810	13.71	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			1.53960	0.067	21.62	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			491.13960	403.167	21.62	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,070.42710	1,156.908	37.06	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.02710	0.008	37.06	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			930.46900	1,016.909	32.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.06900	0.009	32.99	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			720.70270	806.913	26.89	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,609.84980	3,523.100	23.00	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			0.30270	0.013	26.89	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			59.36140	84.091	14.38	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			88.96140	27.192	14.38	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			6.32580	3.604	17.61	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			345.92580	256.704	17.61	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.24980	0.000	23.00	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			84.57670	112.907	13.77	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			152.07670	94.007	13.77	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			16.52980	17.242	14.95	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			434.02980	348.342	14.95	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			92.03930	124.254	13.85	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			139.53930	85.354	13.85	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			313.44080	385.216	15.02	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			29.14080	14.316	15.02	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			9.79400	8.796	15.59	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			575.49400	487.896	15.59	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Call			0.00000	113.440	13.70	0.00	0	0
\$ / R	On	08/06/2015	Foreign Exchange Option	12.01	Put			0.00000	144.540	13.70	578,159.20	4,000	2,000
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			113.48910	143.905	13.76	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			180.08910	123.005	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			1.01380	0.597	18.84	0.00	0	22,850

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	10.75	Call			1,149.98280	1,237.549	18.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			1.08280	0.649	18.72	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			1.27880	0.801	18.42	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.97310	0.563	19.72	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,602.07310	1,513.663	19.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			2.32860	1.239	18.11	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,323.42860	1,234.339	18.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,169.91380	1,257.497	18.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,353.21630	1,264.232	18.28	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.09910	0.626	19.49	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,562.19910	1,473.726	19.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			16.58800	17.325	16.35	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			717.68800	630.425	16.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,100.17880	1,187.701	18.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			746.14380	658.431	16.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			4.64660	3.177	17.45	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,105.74660	1,016.277	17.45	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			32.09640	36.593	15.59	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			533.19640	449.693	15.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			2.11630	1.132	18.28	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			624.10230	538.363	15.97	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			18.90210	20.160	16.20	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			680.00210	593.260	16.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			72.54670	88.229	14.63	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			323.64670	251.329	14.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			15.04380	15.330	16.43	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			362.92440	287.583	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			44.66000	52.518	15.21	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			445.76000	365.618	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			108.72040	134.352	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			229.82040	167.452	14.14	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			23.00230	25.263	15.97	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			243.38580	179.291	14.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			77.29330	94.308	14.56	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			308.39330	237.408	14.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			202.71910	251.356	13.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			113.81910	74.456	13.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			61.82440	74.483	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			173.23850	121.493	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			115.50310	142.928	14.06	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			216.60310	156.028	14.06	0.00	0	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			220.46640	271.919	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			101.56640	65.019	13.84	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			102.28580	126.191	14.21	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			105.54860	68.066	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			208.53340	258.111	13.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			109.63340	71.211	13.86	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	12/06/2015	Foreign Exchange Option	11.50	Call			426.51310	500.528	13.56	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			27.61310	13.628	13.56	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			142.13850	178.393	13.99	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			46.37580	25.447	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			307.62270	370.682	13.71	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			58.72270	33.782	13.71	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			514.27820	593.613	13.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			15.37820	6.713	13.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			214.44860	264.966	13.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			20.78750	9.670	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			443.59930	518.811	13.54	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			24.69930	11.911	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			802.58950	889.064	15.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			3.68950	2.163	15.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			345.27580	412.347	13.66	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			7.96630	4.524	14.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			560.07020	642.399	13.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			11.17020	5.499	13.87	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			921.28330	1,008.332	16.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			2.38330	1.432	16.93	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			469.68750	546.571	13.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			901.46010	988.432	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			2.56010	1.532	16.77	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			822.32600	908.917	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			3.42600	2.017	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			606.86630	691.424	14.29	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			201.26340	243.424	13.91	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			198.76340	150.624	13.91	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.00760	0.038	26.01	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,955.70760	3,865.238	26.01	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,127.25480	1,216.571	15.48	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			2.95480	1.772	15.48	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			785.98740	872.165	14.20	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			11.68740	7.365	14.20	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			60.31730	70.281	15.68	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			596.01730	515.481	15.68	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			391.02330	454.650	13.48	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			89.02330	61.850	13.48	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			161.74500	189.719	14.33	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			346.64500	284.819	14.33	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			98.99790	115.039	15.18	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			533.89790	460.139	15.18	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			181.58160	210.010	14.31	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			361.18160	301.110	14.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			100.38210	112.061	16.17	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			815.38210	740.961	16.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			6.08840	6.910	30.18	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,161.08840	4,075.810	30.18	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,206.08050	1,289.790	14.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			11.08050	8.690	14.36	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			878.36080	956.466	13.71	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			33.36080	25.366	13.71	0.00	0	250
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			0.00000	330.946	14.31	2,647,568.80	8,000	8,000
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			0.00000	365.846	14.31	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			954.60960	1,032.084	13.67	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			53.30960	42.984	13.67	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			123.37980	135.381	16.88	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,042.07980	966.281	16.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			12.89330	14.658	29.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,461.59330	4,375.558	29.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,273.78500	1,357.301	14.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			22.48500	18.201	14.20	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			270.84950	299.722	14.68	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			511.04950	452.122	14.68	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			346.72970	382.725	14.33	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			425.72970	373.925	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			985.26140	1,061.882	13.57	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			65.76140	54.582	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			959.72050	1,035.656	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			70.22050	58.356	13.55	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			884.57500	958.284	13.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			17.87790	14.841	14.68	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			19.37630	16.115	14.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,152.06170	1,232.382	13.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			42.56170	35.082	13.73	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			54.71410	58.330	20.98	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,265.21410	2,181.030	20.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,547.37790	1,632.141	14.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,538.05490	2,451.390	21.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2.79070	2.874	28.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,413.29070	6,325.574	28.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			140.23100	152.516	17.16	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,150.73100	1,075.216	17.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,508.87630	1,593.415	14.59	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,418.27770	1,339.358	18.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			67.27530	72.085	20.03	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,977.77530	1,894.785	20.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			185.69480	202.879	16.20	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			896.19480	825.579	16.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			47.55490	48.689	21.87	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,115.93310	1,040.978	17.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			144.10940	156.812	17.07	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,124.60940	1,049.512	17.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			332.11660	365.198	14.50	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			472.61660	417.898	14.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			107.77770	116.658	18.12	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			661.36040	598.135	15.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			204.66690	224.195	15.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			815.16690	746.895	15.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			380.60180	420.203	14.18	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			391.10180	342.903	14.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			145.43310	158.278	17.04	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			409.31460	358.938	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			342.71570	376.867	14.41	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			453.21570	399.567	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			425.77610	469.574	14.01	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			336.27610	292.274	14.01	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			250.86040	275.435	15.30	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			357.69650	311.999	14.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			389.29990	429.728	14.15	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			379.79990	332.428	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			651.11190	712.144	13.34	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			161.61190	134.844	13.34	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			368.81460	406.238	14.23	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			168.59990	140.994	13.38	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			529.29680	581.753	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			239.79680	204.453	13.68	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			718.92560	786.425	13.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			129.42560	109.125	13.30	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			407.19650	449.299	14.08	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			132.43990	111.280	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			691.25560	755.244	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			141.75560	117.944	13.27	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			926.04170	1,001.020	13.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			76.54170	63.720	13.51	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			638.09990	698.294	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			85.07500	70.984	13.47	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			726.46800	794.303	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			126.96800	107.003	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,134.12890	1,214.109	13.71	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			44.62890	36.809	13.71	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			711.93990	778.580	13.29	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			144.68200	156.283	17.61	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,295.38200	1,219.183	17.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			83.80670	89.650	19.83	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,964.50670	1,882.550	19.83	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			22.10750	23.806	28.10	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			115.37000	98.795	13.41	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,702.80750	4,616.706	28.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,353.12670	1,436.689	14.14	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			33.82670	29.589	14.14	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,039.52830	1,116.293	13.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			70.22830	59.193	13.56	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			834.67000	905.895	13.41	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			220.98730	239.897	16.18	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			897.48730	828.597	16.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			33.07060	37.800	27.70	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,830.07060	4,747.000	27.70	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,428.04440	1,511.404	14.14	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			45.04440	40.603	14.14	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,116.73190	1,193.835	13.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			83.73190	73.035	13.51	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			162.71660	174.299	18.31	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,539.71660	1,463.499	18.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			176.67490	187.613	18.92	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,784.17490	1,707.313	18.92	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			37.41770	40.746	27.23	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,244.91770	5,160.446	27.23	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,496.34480	1,579.917	14.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			53.84480	49.617	14.07	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,185.86220	1,264.614	13.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			93.36220	84.314	13.46	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			506.42410	541.286	14.70	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			576.42410	522.386	14.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,130.75480	3,219.821	17.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			4.45480	4.321	17.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,081.16600	3,170.220	17.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			4.86600	4.720	17.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,031.61240	3,120.652	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,852.27190	2,764.313	22.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			124.60440	125.566	25.80	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,648.30440	3,560.066	25.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,247.84520	2,166.015	20.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			130.45890	131.812	21.36	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,694.15890	2,606.312	21.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			4.24200	4.683	26.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,497.94200	8,409.183	26.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			128.57190	129.813	22.10	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,215.78230	1,143.711	17.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			253.68710	267.749	17.68	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,417.38710	1,342.249	17.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			87.31220	94.180	26.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,311.01220	4,228.680	26.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			154.14520	161.515	20.08	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,054.11290	985.110	16.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			320.22810	339.610	16.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,093.92810	1,024.110	16.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			128.89230	130.152	21.96	0.00	0	8,210

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	14.97	Put			2,822.59230	2,734.652	21.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			292.08230	309.210	17.03	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			380.57430	338.335	13.90	0.00	0	111,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			610.60040	654.185	14.14	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			434.30040	388.685	14.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			245.20310	258.591	17.85	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,468.90310	1,393.091	17.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			330.41290	350.610	16.48	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			283.78190	248.537	13.44	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			706.65320	757.080	13.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			330.35320	291.580	13.67	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			310.45680	329.053	16.75	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,134.15680	1,063.553	16.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			656.87430	703.835	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			151.28410	135.535	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			874.88770	942.568	13.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			208.58770	187.068	13.33	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			588.72600	630.664	14.26	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			462.42600	415.164	14.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			760.08190	814.037	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			71.89170	66.538	13.71	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,353.31250	1,436.650	13.61	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			77.01250	71.149	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			681.31790	730.002	13.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			355.01790	314.502	13.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,027.58410	1,101.035	13.36	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.31240	5.152	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,184.51050	1,262.556	13.38	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			108.21050	97.056	13.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			788.20550	843.937	13.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			261.90550	228.437	13.32	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,398.19170	1,482.038	13.71	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			40.11350	42.038	26.72	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,612.61350	5,524.438	26.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,257.36600	1,336.639	13.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			99.86600	89.039	13.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,249.16640	1,327.802	13.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			101.66640	90.202	13.27	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			185.73630	194.101	19.41	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,038.23630	1,956.501	19.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,557.80230	1,644.480	14.00	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			60.30230	56.880	14.00	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			192.30910	188.223	22.63	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,182.70910	3,083.323	22.63	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,036.45250	1,108.288	13.23	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			226.85250	203.388	13.23	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			649.53460	683.161	14.87	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	11/03/2016	Foreign Exchange Option	12.53	Put			708.83460	645.761	14.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			303.60340	270.897	13.24	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			28.13230	28.172	25.97	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,780.53230	7,683.972	25.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,536.66950	1,625.739	13.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			109.06950	101.539	13.37	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,499.39260	3,397.828	23.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			196.42420	201.050	25.97	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,218.82420	4,126.850	25.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,146.91210	1,219.025	13.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			219.31210	194.825	13.11	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			981.20340	1,045.097	13.24	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,802.30870	1,715.565	18.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			293.43260	300.115	19.14	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,125.83260	2,035.915	19.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			264.77890	269.565	19.77	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,377.17890	2,285.365	19.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			226.99260	222.028	23.70	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			421.96030	375.932	13.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			844.86500	895.050	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			427.26500	380.850	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			821.86390	870.114	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			454.26390	405.913	13.82	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			339.90870	349.764	18.30	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			351.00810	310.469	13.32	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			898.23470	952.718	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			370.63470	328.518	13.42	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			854.28670	905.245	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			416.68670	371.045	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			849.56030	900.132	13.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			962.49280	1,025.353	13.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			314.89280	281.153	13.26	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			918.60810	974.669	13.32	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			615.99350	638.332	16.55	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,241.49350	1,168.932	16.55	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			613.57630	635.797	16.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,249.07630	1,176.397	16.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			618.40970	640.882	16.53	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,233.90970	1,161.482	16.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			626.01780	648.857	16.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,233.11780	1,161.057	16.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			623.59200	646.293	16.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,240.69200	1,168.493	16.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			621.18060	643.743	16.57	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,248.28060	1,175.943	16.57	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			803.23490	834.153	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,222.43490	1,157.953	16.47	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
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			800.45730	831.230	16.49	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,229.65730	1,165.030	16.49	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			806.02120	837.097	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,215.22120	1,150.897	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			813.68100	844.970	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,214.48100	1,150.270	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			810.88080	842.018	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,221.68080	1,157.318	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			808.09500	839.080	16.49	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,228.89500	1,164.380	16.49	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,189.04940	1,234.774	14.87	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			768.84940	718.574	14.87	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,185.33000	1,230.829	14.89	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			775.13000	724.629	14.89	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,192.79540	1,238.734	14.84	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			762.59540	712.534	14.84	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			986.49200	1,024.799	16.35	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,195.79200	1,138.099	16.35	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			983.40790	1,021.558	16.37	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,202.70790	1,144.858	16.37	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			980.33160	1,018.332	16.39	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,209.63160	1,151.632	16.39	0.00	0	0
Total \$ / R Option											3,225,728.00	12,000	1,716,199
Total \$ / R											347,445,647.00	40,616	2,964,186
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.98690		11.89890			251,724.90	21	716
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.17730		12.08950			158,304.90	13	235
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.36550		12.27630			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.57420		12.47760			0.00	0	31
Total \$ / R MAXI Future											410,029.80	34	1,006
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			60,686.63260	69,142.454	14.29	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			796.63260	452.454	14.29	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			59,743.17580	68,160.297	14.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			853.17580	470.297	14.20	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			61,655.58520	70,125.382	14.37	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			765.58520	435.382	14.37	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			59,400.69530	65,122.522	13.49	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			19,450.69530	16,392.522	13.49	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			58,789.27380	64,468.075	13.51	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			19,839.27380	16,738.075	13.51	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			58,182.48350	63,818.397	13.53	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			20,232.48350	17,088.396	13.53	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			73,290.48380	78,508.989	13.55	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			30,660.48380	26,958.989	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 MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			72,758.13820	77,941.309	13.58	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			31,128.13820	27,391.309	13.58	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			73,826.54550	79,080.430	13.53	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			30,196.54550	26,530.430	13.53	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			62,514.31940	56,606.107	14.54	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			69,904.14670	73,620.846	14.56	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			63,144.14670	57,200.846	14.56	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			70,646.61290	74,434.069	14.51	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			61,886.61290	56,014.069	14.51	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			70,274.31940	74,026.107	14.54	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										410,029.80	34	1,006
£ / R	On 12/06/2015	Foreign Exchange Future			18.53510		18.45140			481,912.60	26	29,021
£ / R	On 14/09/2015	Foreign Exchange Future			18.81640		18.73400			0.00	0	3,338
£ / R	On 11/12/2015	Foreign Exchange Future			19.09830		19.01460			95,491.50	5	9,397
£ / R	On 14/03/2016	Foreign Exchange Future			19.41540		19.32130			0.00	0	2,035
Total £ / R Future										577,404.10	31	43,791
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,552.90110	1,468.976	16.07	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			462.40030	393.972	12.49	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			71.68300	86.539	12.50	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			470.28300	401.439	12.50	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			69.61800	84.067	12.51	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			478.21800	408.967	12.51	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			4.30110	4.076	16.07	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,454.55960	1,536.810	16.19	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			3.15960	1.710	16.19	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			73.80030	89.072	12.49	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put			432.96240	394.309	13.05	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			467.43480	497.956	13.37	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			673.43480	621.556	13.37	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			971.95950	1,028.610	12.84	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			237.95950	212.210	12.84	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			866.33400	918.958	12.90	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call			666.96240	710.709	13.05	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			292.33400	262.558	12.90	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			460.12550	490.181	13.40	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put			686.12550	633.781	13.40	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			7,754.01140	7,836.400	16.94	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.01140	0.000	16.94	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			463.76690	494.054	13.38	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			679.76690	627.654	13.38	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call			132.42810	140.761	15.49	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put			1,898.42810	1,824.361	15.49	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	18.51	Call			1,011.27210	1,056.536	13.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,413.89760	1,474.445	12.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			361.44900	329.711	12.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			497.60110	459.542	13.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			315.17270	327.093	15.89	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			2,070.57270	1,998.793	15.89	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,016.72230	1,062.174	13.05	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			502.12230	463.874	13.05	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			506.67210	468.236	13.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			389.51220	405.071	15.27	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,704.91220	1,636.771	15.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,022.20110	1,067.842	13.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			269.29760	246.145	12.73	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,216.04900	1,268.011	12.75	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,013.67920	1,056.436	13.60	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			882.37920	831.036	13.60	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,009.45250	1,052.049	13.61	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			888.15250	836.649	13.61	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,005.24320	1,047.673	13.62	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			893.94320	842.273	13.62	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											577,404.10	31	185,921
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09868		0.09802			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10037		0.09971			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10209		0.10142			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			803.00070	868.187	15.94	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			0.90070	0.487	15.94	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			40.51580	49.957	11.69	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			238.41580	182.257	11.69	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.28850	0.256	17.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,198.18850	1,132.556	17.17	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			994.18380	1,054.493	12.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			22.78380	17.693	12.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			272.22100	298.883	12.65	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			300.82100	262.083	12.65	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			62.16170	67.587	15.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,090.76170	1,030.787	15.62	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,206.48890	1,267.731	14.37	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			64.38890	59.031	14.37	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			504.92630	541.363	14.38	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			362.82630	332.663	14.38	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			207.14100	222.302	16.81	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	0.11	Put			1,065.04100	1,013.602	16.81	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			13.12840		13.10090			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.15400		13.12470			1,644,250.00	125	149,376
€ / R	On	14/09/2015	Foreign Exchange Future			13.38150		13.35350			227,485.50	17	25,578
€ / R	On	11/12/2015	Foreign Exchange Future			13.60970		13.58140			136,097.00	10	10,618
€ / R	On	14/03/2016	Foreign Exchange Future			13.87000		13.83410			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.39520		14.36110			0.00	0	0
Total € / R Future											2,007,832.50	152	188,572
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			0.28810	0.058	18.91	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,189.38810	1,161.658	18.91	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			0.27890	0.055	18.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,199.37890	1,171.655	18.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			0.27010	0.052	19.04	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,209.37010	1,181.652	19.04	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			0.19670	0.032	19.74	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,309.29670	1,281.632	19.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,285.43880	2,256.089	21.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.15530	0.102	21.36	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,225.45530	2,196.101	21.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.14410	0.093	21.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,265.44410	2,236.093	21.54	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,275.44140	2,246.091	21.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			50.76010	51.834	14.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			406.06010	377.833	14.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			16.83120	16.383	14.95	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			672.13120	642.383	14.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.13880	0.088	21.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			21.02970	16.177	13.23	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			66.89530	68.958	13.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			342.19530	314.958	13.89	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			3.31090	3.203	16.39	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,078.61090	1,049.203	16.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.14140	0.091	21.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			877.82770	906.578	15.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			3.12770	2.578	15.10	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			495.72970	520.177	13.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,630.10710	1,605.028	17.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			777.06960	802.165	12.65	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			639.37840	659.989	12.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			185.87840	178.489	12.76	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			235.52400	226.605	12.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			62.16030	64.401	18.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,968.66030	1,942.901	18.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			83.60710	86.528	17.16	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			63.14860	65.422	18.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,949.64860	1,923.922	18.09	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			62.65180	64.909	18.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,959.15180	1,933.410	18.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			559.02400	578.105	12.91	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			123.56960	120.665	12.65	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,645.18260	2,673.156	15.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			13.78260	13.456	15.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			809.57520	829.712	12.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			278.17520	270.012	12.73	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			436.90560	448.268	14.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			755.50560	738.568	14.33	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			109.14940	110.905	20.53	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,027.74940	3,001.205	20.53	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			217.87950	222.854	16.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,626.47950	1,603.154	16.82	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			216.59980	221.538	16.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,635.19980	1,611.838	16.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			215.33310	220.235	16.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,643.93310	1,620.535	16.87	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			797.98020	776.651	14.24	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			628.80470	643.288	14.26	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			804.70470	783.288	14.26	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			635.37240	650.030	14.21	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			791.27240	770.030	14.21	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			632.08020	646.651	14.24	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			797.40700	807.936	15.74	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,376.30700	1,352.736	15.74	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			794.71900	805.202	15.76	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,383.61900	1,360.002	15.76	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			792.04410	802.487	15.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,390.94410	1,367.287	15.78	0.00	0	0
Total € / R Option											0.00	0	149,679
Total € / R											2,007,832.50	152	338,251
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.37690		9.31050			0.00	0	13,982
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.47670		9.41050			0.00	0	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.58060		9.51320			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.70100		9.62900			0.00	0	1,000
Total AU\$ / R Future											0.00	0	16,985
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			325.70400	385.853	12.89	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	9.00	Put			15.20400	8.953	12.89	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			1.01580	0.886	16.64	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			950.51580	883.986	16.64	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			911.19810	977.083	17.09	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.69810	0.183	17.09	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			662.46870	727.802	15.31	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			1.96870	0.902	15.31	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			12.98780	16.565	11.65	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			352.48780	289.665	11.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			1.09890	0.943	16.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			930.59890	864.043	16.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			1.06960	0.914	16.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			940.56960	874.014	16.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			200.47880	250.415	11.92	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			39.97880	23.515	11.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			34.19620	44.273	11.14	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			223.69620	167.373	11.14	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			985.40880	923.854	14.14	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			45.03260	49.669	14.17	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			994.53260	932.969	14.17	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			46.72570	51.456	14.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			976.22570	914.756	14.11	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			45.90880	50.554	14.14	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,170.62090	2,237.485	17.07	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			7.42090	6.885	17.07	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,269.63130	2,336.586	17.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			6.43130	5.986	17.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,220.10830	2,287.019	17.27	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			6.90830	6.419	17.27	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			510.35020	546.900	12.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			381.35020	345.900	12.78	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			505.60510	541.833	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			386.60510	350.833	12.79	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			515.13630	552.005	12.77	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			376.13630	341.005	12.77	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											0.00	0	23,441
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.73920		9.68610			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.88000		9.82720			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			21.43680	18.981	11.08	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			325.33680	269.781	11.08	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			20.21790	17.695	11.11	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			334.11790	278.495	11.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			19.06160	16.488	11.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			342.96160	287.288	11.14	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			170.44810	144.600	11.24	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			341.73610	368.309	11.24	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			174.53610	148.310	11.24	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			353.62300	380.953	11.24	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			166.42300	140.953	11.24	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			347.64810	374.600	11.24	0.00	0	0
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			12.70220		12.63190			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			12.95420		12.88400			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			798.89110	867.479	16.81	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			6.99110	5.280	16.81	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			789.08150	857.625	16.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			7.18150	5.425	16.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			779.27830	847.774	16.62	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			7.37830	5.574	16.62	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			444.18570	480.541	13.82	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			350.18570	316.341	13.82	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			439.28540	475.357	13.83	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			355.28540	321.157	13.83	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			434.42340	470.214	13.84	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			360.42340	326.014	13.84	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			1.93090		1.91760			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.95010		1.93760			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			630.79030	743.739	14.23	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			54.79030	34.739	14.23	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			805.58140	928.215	14.74	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			29.58140	19.215	14.74	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			716.55880	834.931	14.49	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			40.55880	25.931	14.49	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,057.66340	963.565	14.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			388.57150	425.349	13.88	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
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			912.57150	824.349	13.88	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			360.10060	393.851	14.01	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			984.10060	892.851	14.01	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			333.66340	364.565	14.14	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			1.76710		1.76280			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.79940		1.79520			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			363.34070	382.904	14.26	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			135.34070	111.904	14.26	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			300.05110	314.794	14.04	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			172.05110	143.794	14.04	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			247.65600	258.363	14.15	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			219.65600	187.363	14.15	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			743.59430	765.114	12.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			291.59430	271.114	12.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			681.10020	700.625	12.16	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			329.10020	306.625	12.16	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			809.17340	832.644	12.23	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			257.17340	238.644	12.23	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		0.12200			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12180		0.12160			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12090		0.12100			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			0.06020		0.05980			0.00	0	37,800
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05730		0.05720			0.00	0	12,000
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05610		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			8.75520		8.68820			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.81550		8.74990			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.88520		8.81920			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 NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			6.30100	9.472	12.30	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			408.10100	344.272	12.30	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			5.84340	8.797	12.35	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			417.64340	353.597	12.35	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			5.41740	8.167	12.39	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			427.21740	362.967	12.39	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			93.98960	107.419	11.34	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			454.08960	401.919	11.34	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			98.06910	112.110	11.27	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			438.16910	386.610	11.27	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			96.00620	109.740	11.31	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			446.10620	394.240	11.31	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			209.04150	229.168	12.40	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			499.84150	453.968	12.40	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			214.66180	235.296	12.35	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			485.46180	440.096	12.35	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			211.83340	232.210	12.37	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			492.63340	447.009	12.37	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			1.09740		1.10300			0.00	0	109
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.09890		1.10460			0.00	0	24,993
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10060		1.10630			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,102
Total QUANTO € / \$											0.00	0	25,102
RAIN	On	12/06/2015	Foreign Exchange Future			21,108.22000		21,002.85000			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			4.56100		4.56760			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.51170		4.51850			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.70820	0.506	16.95	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			423.10820	429.507	16.95	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.66450	0.472	17.13	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			433.06450	439.472	17.13	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.59600	0.423	17.23	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
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			442.99600	449.423	17.23	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			82.81820	79.799	12.18	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			174.31820	178.099	12.18	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			89.83090	86.590	12.11	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			161.33090	164.890	12.11	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			86.26550	83.136	12.14	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			167.76550	171.436	12.14	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.67550		1.66130			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.62770		1.61510			0.00	0	90
Total ZMW / R Future											0.00	0	106
Total ZMW / R											0.00	0	106
Total Futures											347,215,185.40	28,833	1,712,349
Total Options											3,225,728.00	12,000	2,014,464
Grand Total:											350,440,913.40	40,833	3,726,813