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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 15/05/2015 Foreign Exchange Future			11.86620		11.80500			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			11.78110		11.80500			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			11.78120		11.80300			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			11.79110		11.81500			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.79280		11.81690			0.00	0	4,766
\$ / R On 03/06/2015 Foreign Exchange Future			11.80710		11.83080			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.80920		11.83270			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.81940		11.84260			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.82550		11.84850			784,302,636.50	66,323	937,430
\$ / R On 26/06/2015 Foreign Exchange Future			11.85390		11.87660			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.86190		11.88470			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			11.87390		11.89690			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			11.88800		11.91100			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			11.92000		11.94340			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			11.97890		12.00290			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			11.98730		12.01130			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.00830		12.03240			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.01670		12.04080			30,474,351.20	2,536	190,266
\$ / R On 28/09/2015 Foreign Exchange Future			12.04610		12.07040			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.05030		12.07460			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.10900		12.13360			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			12.16810		12.19310			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.19610		12.22120			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.20260		12.22770			3,477,741.00	285	88,584
\$ / R	On	21/12/2015	Foreign Exchange Future			12.22410		12.24940			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.33820		12.36410			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.40070		12.42660			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.40740		12.43340			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.60140		12.62620			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.60990		12.63460			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.81100		12.83210			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.81950		12.84050			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.00340		13.02110			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.01410		13.03160			0.00	0	0
Total \$ / R Future											818,254,728.70	69,144	1,249,770
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			18.60350	26.200	7.44	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			53.60350	0.000	7.44	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			6.76680	0.878	12.33	0.00	0	10,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			261.76680	279.778	12.33	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			4.37970	0.510	13.16	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			309.37970	329.409	13.16	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			19.06300	9.647	13.30	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			226.06300	238.447	13.30	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			59.12400	42.591	12.94	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			204.12400	211.491	12.94	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			8.68630	4.849	15.28	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			553.68630	573.749	15.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,017.49640	993.084	17.41	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.59640	0.284	17.41	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			877.95960	853.426	16.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			1.05960	0.626	16.40	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			669.58320	644.929	14.88	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,663.20100	3,687.352	45.70	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			2.68320	2.129	14.88	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			82.86390	64.181	12.78	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			165.96390	171.381	12.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			21.44200	13.853	14.54	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			414.54200	431.053	14.54	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.10100	0.152	45.70	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			108.59130	89.692	13.22	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			207.79130	212.592	13.22	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			32.16830	23.214	14.97	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			501.36830	516.114	14.97	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			295.02390	267.968	12.72	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			62.32390	58.768	12.72	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			21.54190	14.962	15.68	0.00	0	5,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			638.84190	655.762	15.68	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			124.35360	105.299	13.39	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			241.75360	245.899	13.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			2.14020	1.701	15.21	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,100.82020	1,077.342	15.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			2.32020	1.842	15.11	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			2.83820	2.252	14.86	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			2.36130	1.428	19.27	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,653.86130	1,675.928	19.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			6.05700	3.739	18.79	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,377.55700	1,398.239	18.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,120.64020	1,097.201	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,406.98820	1,427.877	18.84	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			2.70910	1.641	19.20	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,614.20910	1,636.141	19.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			27.56480	20.229	16.35	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			779.06480	794.729	16.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,051.33820	1,027.752	14.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			807.22670	823.254	16.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			11.56680	7.805	18.41	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,163.06680	1,182.305	18.41	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			44.65740	34.026	15.32	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			596.15740	608.526	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			5.48820	3.377	18.84	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			686.33410	700.655	15.84	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			30.24810	22.401	16.14	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			741.74810	756.901	16.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			85.27450	69.693	14.30	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			386.77450	394.193	14.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			25.72670	18.754	16.51	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			426.46810	434.942	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			57.87010	45.372	14.91	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			509.37010	519.872	14.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			118.75330	100.397	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			290.25330	294.897	13.76	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			34.83410	26.155	15.84	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			304.40680	309.473	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			89.76780	73.759	14.21	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			371.26780	378.259	14.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			200.71520	176.316	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			162.21520	160.816	12.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			74.96810	60.442	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			230.12330	232.936	13.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			124.87650	106.101	13.68	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			276.37650	280.601	13.68	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			216.75140	191.442	12.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			148.25140	145.942	12.86	0.00	0	15,000

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	12.04	Call			112.90680	94.973	13.84	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			152.81780	150.625	12.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			205.97240	180.904	12.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			157.47240	155.404	12.86	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			403.15480	376.952	12.87	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			54.65480	51.452	12.87	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			148.62330	128.436	13.39	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			80.81640	77.464	12.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			295.30850	269.055	12.86	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			96.80850	93.555	12.86	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			483.91220	458.176	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			35.41220	32.676	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			211.31780	186.125	12.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			44.23860	41.241	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			418.78760	392.659	12.87	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			50.28760	47.159	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			757.91080	733.088	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			9.41080	7.588	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			329.31640	302.964	12.86	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			21.90940	19.782	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			526.52150	501.081	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			28.02150	25.581	12.87	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			874.34290	850.160	13.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			5.84290	4.660	13.97	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			442.73860	416.741	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			854.82810	830.554	13.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			6.32810	5.054	13.87	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			777.19530	752.495	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			8.69530	6.995	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			570.40940	545.282	12.87	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.99430	0.004	20.88	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,004.39430	4,026.104	20.88	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,082.67430	1,058.879	13.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			6.07430	4.979	13.96	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			749.12610	723.205	13.04	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			22.52610	19.305	13.04	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			72.04300	58.206	15.46	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			655.44300	664.306	15.46	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			379.54890	351.834	13.01	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			124.84890	119.934	13.01	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			170.13220	148.388	14.19	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			403.23220	404.488	14.19	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			110.35660	93.088	15.08	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			593.45660	599.188	15.08	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			189.43440	166.787	14.25	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			418.43440	418.787	14.25	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			113.52250	96.490	16.29	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	29/07/2015	Foreign Exchange Option	12.71	Put			880.12250	886.491	16.29	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			9.33510	6.025	28.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,215.93510	4,236.025	28.74	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,162.58770	1,136.335	13.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			19.18770	16.335	13.62	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			844.00890	815.035	13.13	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			50.60890	45.035	13.13	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			925.23920	894.857	13.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			72.33920	65.957	13.23	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			138.10280	119.075	17.03	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,105.20280	1,110.175	17.03	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			16.21460	11.874	27.94	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,513.31460	4,532.974	27.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,234.59870	1,207.003	13.55	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			31.69870	28.103	13.55	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			283.26870	256.059	14.91	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			571.96870	568.759	14.91	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			355.96580	326.778	14.53	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			483.56580	478.478	14.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,100.62720	1,070.951	13.25	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			59.82720	54.251	13.25	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			956.66700	925.513	13.14	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			85.86700	78.813	13.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			932.06780	900.649	13.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,462.72110	6,485.644	27.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,505.40680	1,477.483	13.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			24.60680	20.783	13.92	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,596.63000	2,611.856	22.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,467.36520	1,439.256	13.83	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			26.56520	22.556	13.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,118.03440	1,088.526	13.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			57.23440	51.826	13.26	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			3.52110	2.344	27.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,480.18420	1,487.234	18.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			77.94880	65.400	20.02	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,037.14880	2,048.700	20.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			64.20330	53.349	20.92	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,323.40330	2,336.649	20.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			57.43000	48.556	22.16	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,178.95430	1,182.828	17.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			158.40980	138.284	17.20	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,187.60980	1,191.584	17.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			154.46280	134.634	17.30	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,213.66280	1,217.934	17.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			120.98420	103.934	18.21	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			723.19670	720.919	15.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			219.04760	195.014	16.07	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	12.70	Put			878.24760	878.314	16.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			200.22500	177.279	16.38	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			959.42500	960.579	16.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			159.75430	139.528	17.17	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			466.31640	460.655	14.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			352.29240	323.091	14.62	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			511.49240	506.391	14.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			342.17880	313.234	14.71	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			531.37880	526.534	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			263.99670	237.619	15.48	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			388.61580	380.725	14.05	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			411.96540	381.297	14.16	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			411.16540	404.597	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			395.94770	365.818	14.28	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			435.14770	429.118	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			377.11640	347.355	14.42	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			199.86650	192.364	13.35	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			628.45430	596.772	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			207.65430	200.072	13.38	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			526.46520	494.343	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			285.66520	277.643	13.70	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			429.41580	397.425	14.05	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			163.59310	156.564	13.17	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			697.81980	666.639	13.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			167.01980	159.939	13.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			678.37180	647.037	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			177.57180	170.337	13.24	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			640.66650	609.064	13.35	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			91.26780	83.949	13.12	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			859.86460	827.664	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			109.06460	100.964	13.06	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			711.00820	679.934	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			160.20820	153.234	13.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			704.39310	673.264	13.17	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			158.49220	138.747	17.73	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,358.09220	1,362.647	17.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			95.02930	80.963	19.84	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,024.62930	2,034.863	19.84	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			25.00260	19.668	27.17	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			142.87520	134.370	13.02	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,754.60260	4,773.568	27.17	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,314.50240	1,284.987	13.36	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			44.10240	38.887	13.36	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,010.30900	978.657	13.12	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			89.90900	82.557	13.12	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			813.27520	780.470	13.02	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			234.82820	210.279	16.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			960.22820	959.979	16.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			37.88590	31.293	26.87	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,884.28590	4,902.293	26.87	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,389.80240	1,358.225	13.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			56.20240	49.225	13.31	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,087.56710	1,054.648	13.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			103.96710	95.648	13.04	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			175.96940	155.668	18.39	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,602.36940	1,606.668	18.39	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			188.55440	168.621	18.98	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,845.45440	1,850.521	18.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			39.85990	32.796	26.36	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,296.75990	5,314.696	26.36	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,457.96800	1,425.249	13.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			64.86800	57.149	13.21	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,156.58300	1,122.724	12.92	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			113.48300	104.624	12.92	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			512.68090	479.131	14.88	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			631.48090	623.031	14.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,083.32540	3,057.269	16.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.62540	4.669	16.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,033.78360	3,007.650	16.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.08360	5.050	16.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,984.27650	2,958.061	16.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,909.39160	2,922.255	22.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			131.84510	120.706	25.95	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,704.14510	3,718.106	25.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,306.31120	2,314.610	20.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			139.27940	126.733	21.69	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,751.57940	2,764.133	21.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			5.07450	3.569	26.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,547.37450	8,570.969	26.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			137.09160	124.855	22.40	0.00	0	66,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,275.72300	1,275.270	17.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			265.11250	241.454	17.84	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,477.41250	1,478.854	17.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			93.33370	78.601	26.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,365.63370	4,376.001	26.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			164.01120	147.210	20.15	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,113.68580	1,111.367	16.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			331.32550	304.374	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,153.62550	1,151.774	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			137.46530	125.175	22.27	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,879.76530	2,892.575	22.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			303.42300	277.870	17.20	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			427.56040	417.252	13.99	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			611.66640	576.513	14.25	0.00	0	537

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	12.10	Put			483.96640	473.913	14.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			256.60160	233.101	17.99	0.00	0	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,528.90160	1,530.501	17.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			341.38580	313.967	16.66	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			324.84890	314.363	13.49	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			702.16930	666.612	13.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			374.46930	364.012	13.74	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			321.65370	295.173	16.93	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,193.95370	1,192.573	16.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			655.26040	619.852	13.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			178.05000	166.551	12.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			860.93900	823.043	13.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			243.23900	230.443	13.01	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			591.05820	556.073	14.37	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			513.35820	503.473	14.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			752.54890	716.963	13.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			85.34430	76.117	12.88	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,319.14200	1,284.412	12.79	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			91.44200	81.812	12.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			678.29250	642.795	13.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			400.59250	390.195	13.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,005.75000	969.151	12.92	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.57650	5.461	16.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,155.86460	1,121.353	12.85	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			128.16460	118.753	12.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			779.08390	743.535	13.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			301.38390	290.935	13.36	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,363.04430	1,328.717	12.88	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			42.66340	34.644	26.02	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,663.26340	5,680.544	26.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,226.47700	1,192.212	12.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			117.07700	108.112	12.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,218.55300	1,184.183	12.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			119.15300	110.083	12.76	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			195.38540	177.051	19.52	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,095.98540	2,102.951	19.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,519.94940	1,486.492	13.06	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			70.54940	62.392	13.06	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			199.85080	190.328	23.31	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,235.75080	3,252.128	23.31	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,019.81180	979.205	12.85	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			255.71180	241.005	12.85	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			655.97120	619.703	15.12	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			759.37120	749.003	15.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			339.43730	323.798	13.11	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			955.34690	915.507	13.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			351.94690	338.107	13.20	0.00	0	1,204

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			4,263.17500	4,268.898	25.49	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			28.72940	23.587	25.49	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,825.32940	7,846.187	25.49	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,503.26340	1,465.708	12.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			119.86340	108.308	12.52	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			972.83730	931.198	13.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,176.43500	2,180.683	19.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			270.49700	250.603	19.97	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,427.09700	2,433.203	19.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			228.56080	216.057	24.08	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,545.16080	3,558.657	24.08	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			196.57500	176.298	25.49	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			469.93700	457.697	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			821.38290	783.300	13.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			497.98290	485.900	13.98	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			347.13280	322.659	18.51	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,853.73280	1,855.259	18.51	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			299.83500	278.083	19.34	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			410.86710	398.370	13.53	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			852.32710	814.030	13.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			458.92710	446.630	13.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			847.81940	809.550	13.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			464.41940	452.150	13.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			843.33700	805.097	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			913.71210	875.151	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			390.31210	377.751	13.42	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			894.26710	855.770	13.53	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			623.62180	585.800	16.70	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,297.42180	1,284.400	16.70	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			621.23110	583.452	16.73	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,305.03110	1,292.052	16.73	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			626.03140	588.163	16.68	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,289.83140	1,276.763	16.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			633.70410	595.721	16.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,289.10410	1,275.821	16.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			631.30540	593.343	16.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,296.70540	1,283.443	16.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			628.89490	590.978	16.72	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,304.29490	1,291.079	16.72	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			811.54720	773.302	16.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,279.44720	1,262.302	16.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			808.80360	770.590	16.61	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,286.70360	1,269.590	16.61	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			814.31060	776.022	16.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,272.21060	1,255.022	16.58	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			821.92080	783.653	16.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,271.42080	1,254.153	16.57	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	19/09/2016	Foreign Exchange Option	13.30	Call			819.14940	780.918	16.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,278.64940	1,261.418	16.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			816.38600	778.192	16.61	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,285.88600	1,268.692	16.61	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,195.54730	1,156.903	15.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			824.44730	803.503	15.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,191.95140	1,153.287	15.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			830.85140	809.887	15.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,199.16250	1,160.545	15.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			818.06250	797.145	15.05	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			995.92280	957.599	16.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,254.32280	1,233.499	16.45	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			992.86900	954.580	16.47	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,261.26900	1,240.480	16.47	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			989.82240	951.569	16.49	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,268.22240	1,247.469	16.49	0.00	0	0
Total \$ / R Option											0.00	0	1,572,178
Total \$ / R											818,254,728.70	69,144	2,821,948
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.82550		11.84850			815,959.50	69	732
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.01670		12.04080			684,951.90	57	213
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.20260		12.22770			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.40740		12.43340			0.00	0	31
Total \$ / R MAXI Future											1,500,911.40	126	1,000
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			57,040.94450	54,528.148	12.87	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,190.94450	1,978.148	12.87	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			56,153.71070	53,634.647	12.87	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,303.71070	2,084.647	12.87	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			57,932.66540	55,426.135	12.87	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,082.66540	1,876.135	12.87	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			58,710.06030	55,518.749	13.50	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			23,630.06030	22,848.749	13.50	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			58,137.01530	54,943.199	13.52	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			24,057.01530	23,273.199	13.52	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			57,568.36670	54,371.943	13.54	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			24,488.36670	23,701.944	13.54	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			72,691.41270	69,133.057	13.61	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			34,921.41270	33,873.057	13.61	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			72,189.62270	68,631.338	13.64	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			35,419.62270	34,371.338	13.64	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			73,197.09830	69,638.100	13.59	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			34,427.09830	33,378.100	13.59	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			67,422.97900	66,346.671	14.78	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			70,409.44010	66,725.231	14.81	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 MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				68,069.44010	66,985.231	14.81	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				71,118.94580	67,437.073	14.76	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				66,778.94580	65,697.073	14.76	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				70,762.97900	67,086.671	14.78	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,500,911.40	126	1,000
£ / R	On 12/06/2015	Foreign Exchange Future			18.67240			18.66580			21,622,639.20	1,158	25,822
£ / R	On 14/09/2015	Foreign Exchange Future			18.96090			18.95520			663,631.50	35	1,491
£ / R	On 11/12/2015	Foreign Exchange Future			19.24410			19.23950			0.00	0	8,264
£ / R	On 14/03/2016	Foreign Exchange Future			19.56030			19.55600			0.00	0	35
Total £ / R Future											22,286,270.70	1,193	35,612
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,349.20750	1,339.581	14.11	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				352.59500	334.713	11.66	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				174.76610	163.453	11.67	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				358.96610	341.053	11.67	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				171.19240	159.854	11.68	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				365.39240	347.454	11.68	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				15.00750	11.981	14.11	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,671.90820	1,677.298	16.02	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				6.10820	4.898	16.02	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				178.39500	167.113	11.66	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				373.99100	353.483	12.82	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				596.99950	579.202	13.01	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				581.79950	558.302	13.01	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,158.30400	1,148.601	12.60	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				203.10400	187.701	12.60	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				1,045.61770	1,034.145	12.67	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				829.19100	814.383	12.82	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				250.41770	233.245	12.67	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				588.09850	570.237	13.03	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				592.89850	569.337	13.03	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,975.21460	7,980.911	23.35	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.01460	0.011	23.35	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				592.34240	574.500	13.02	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				587.14240	563.600	13.02	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call				188.85050	175.045	15.11	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put				1,733.65050	1,714.145	15.11	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call				1,170.79500	1,153.876	12.76	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call				1,605.18880	1,593.952	12.54	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put				314.64490	296.051	12.56	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put				432.98920	411.616	12.75	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call				385.47470	368.819	15.57	0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put				1,915.97470	1,894.719	15.57	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	18.50	Call			1,176.63070	1,159.784	12.76	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			437.13070	415.684	12.76	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			441.29500	419.776	12.76	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			472.17610	454.163	14.95	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,562.67610	1,540.064	14.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,182.48920	1,165.716	12.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			235.68880	219.852	12.54	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,394.14490	1,380.151	12.56	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,159.40510	1,139.000	13.37	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			793.40510	768.700	13.37	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,154.77180	1,134.352	13.38	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			798.77180	774.052	13.38	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,150.16330	1,129.714	13.39	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			804.16330	779.414	13.39	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											22,286,270.70	1,193	177,742
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09914		0.09944			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10088		0.10118			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10261		0.10292			0.00	0	0
Total ¥ / R Future											0.00	0	11,732
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			944.66260	915.249	14.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			1.16260	0.949	14.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			103.32450	83.859	11.08	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			159.82450	169.559	11.08	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			1.35190	0.885	15.04	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,057.85190	1,086.585	15.04	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,137.70960	1,107.817	12.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			19.80960	20.017	12.98	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			371.96190	347.614	13.03	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			254.06190	259.814	13.03	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			101.45850	87.740	15.76	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			983.55850	999.940	15.76	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,348.59170	1,317.836	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			56.69170	57.236	14.29	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			610.30010	584.137	14.42	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			318.40010	323.537	14.42	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			264.72810	245.410	16.68	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			972.82810	984.810	16.68	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,732
€ / R	On	01/06/2015	Foreign Exchange Future			13.50140		13.45310			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 Future			13.52840		13.47890			2,976,248.00	220	158,257
€ / R	On	14/09/2015	Foreign Exchange Future			13.76580		13.71610			2,037,338.40	148	24,039
€ / R	On	11/12/2015	Foreign Exchange Future			13.99910		13.94990			0.00	0	10,535
€ / R	On	14/03/2016	Foreign Exchange Future			14.26280		14.21350			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.80820		14.75170			0.00	0	0
Total € / R Future											5,013,586.40	368	195,831
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			6.41350	5.472	14.27	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			843.31350	794.072	14.27	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			6.16810	5.259	14.31	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			853.06810	803.859	14.31	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			5.93220	5.055	14.36	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			862.83220	813.655	14.36	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			4.02140	3.419	14.81	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			960.92140	912.019	14.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,912.46090	1,862.670	17.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			389.91930	344.779	12.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			1.28460	1.010	17.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,932.38460	1,882.610	17.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			1.52730	1.200	17.85	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,872.62730	1,822.800	17.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			1.36090	1.070	17.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			749.47990	698.732	13.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			1.32220	1.040	17.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,922.42220	1,872.640	17.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			189.50320	205.313	12.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			190.60320	156.913	12.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			88.81930	93.179	12.83	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			2.24460	1.439	14.92	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			839.07080	885.031	13.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			10.17080	6.631	13.35	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			232.19640	251.890	12.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			153.29640	123.490	12.13	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			28.37990	27.132	13.99	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,231.14460	1,279.839	14.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			135.91810	133.839	15.55	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,319.81810	1,268.039	15.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,092.10120	1,130.700	12.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			76.00120	64.900	12.58	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			925.56360	959.716	12.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			109.46360	93.916	12.35	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			138.31490	118.024	12.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			100.19140	98.042	16.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,644.09140	1,592.242	16.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			101.83850	99.676	16.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,625.73850	1,573.876	16.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			101.01170	98.854	16.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,634.91170	1,583.054	16.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			824.41490	853.824	12.21	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			132.75770	130.810	18.68	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,682.85770	2,631.710	18.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,008.44470	3,057.217	15.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			8.54470	8.117	15.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			292.18870	290.144	15.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,352.28870	1,301.044	15.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,079.76840	1,108.394	12.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			179.86840	159.294	12.13	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			597.43850	603.817	13.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			547.53850	504.717	13.10	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			295.68600	293.680	15.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,335.78600	1,284.580	15.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			293.93070	291.903	15.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,344.03070	1,292.803	15.47	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			585.90950	543.055	13.05	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			805.23340	811.533	13.07	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			591.73340	548.733	13.07	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			801.07760	807.234	13.09	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			597.57760	554.434	13.09	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			809.40950	815.855	13.05	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			955.70680	952.510	14.77	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,144.00680	1,084.310	14.77	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			952.41830	949.251	14.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,150.71830	1,091.051	14.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			949.14480	946.009	14.80	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,157.44480	1,097.809	14.80	0.00	0	0
Total € / R Option											0.00	0	149,679
Total € / R											5,013,586.40	368	345,510
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.51130		9.56910			4,755,650.00	500	13,782
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.61340		9.67230			1,076,700.80	112	1,477
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.71870		9.77880			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.83830		9.89860			0.00	0	0
Total AU\$ / R Future											5,832,350.80	612	15,300
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			573.91630	516.295	11.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			4.81630	4.995	11.52	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			5.09900	2.899	13.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			695.99900	751.599	13.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,169.53670	1,111.780	16.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.43670	0.480	16.78	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			920.44060	862.656	14.88	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			1.34060	1.356	14.88	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			82.62200	57.231	10.71	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			163.52200	195.931	10.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			5.50760	3.086	13.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			676.40760	731.786	13.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			5.29890	2.991	13.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			686.19890	741.691	13.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			430.90920	374.624	10.91	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			11.80920	13.324	10.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			153.38740	115.240	10.43	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			84.28740	103.940	10.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			770.56180	814.045	13.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			91.39390	76.132	13.90	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			779.09390	822.732	13.90	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			94.35600	78.784	13.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			762.05600	805.384	13.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			92.86180	77.445	13.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,435.04300	2,375.284	17.29	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			6.24300	6.584	17.29	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,534.29090	2,474.453	17.69	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			5.49090	5.753	17.69	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,484.65480	2,424.854	17.49	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.85480	6.154	17.49	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			675.58030	638.019	12.76	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			276.98030	299.719	12.76	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			669.91450	632.480	12.77	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			281.31450	304.180	12.77	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			681.28120	643.596	12.74	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			272.68120	295.296	12.74	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											5,832,350.80	612	21,756
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.84570		9.90160			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.99060		10.04820			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			90.71920	69.952	11.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			179.11920	214.252	11.82	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			87.30480	67.099	11.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			185.70480	221.399	11.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			83.99900	64.347	11.88	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			192.39900	228.647	11.88	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			112.83800	120.194	11.27	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			504.00230	453.983	11.27	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			115.80230	123.383	11.27	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	14/09/2015	Foreign Exchange Option	9.64	Call			518.12720	467.662	11.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			109.92720	117.062	11.26	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			511.03800	460.794	11.27	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			12.91670		12.95760			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.17920		13.22150			1,476,070.40	112	1,607
Total CHF / R Future											1,476,070.40	112	8,865
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,123.77510	1,082.407	16.29	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			6.17510	5.707	16.29	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,113.89190	1,072.525	16.21	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			6.29190	5.825	16.21	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,104.01180	1,062.646	16.13	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			6.41180	5.946	16.13	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			660.98370	621.953	13.27	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			229.48370	232.753	13.27	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			654.80140	615.832	13.28	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			233.30140	236.632	13.28	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			648.66140	609.754	13.29	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			237.16140	240.554	13.29	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											1,476,070.40	112	8,865
CNH / R	On	12/06/2015	Foreign Exchange Future			1.90370		1.90670			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.92270		1.92590			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			571.22100	535.693	12.56	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			104.22100	98.694	12.56	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			730.05840	695.184	12.69	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			63.05840	58.184	12.69	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			648.61960	613.329	12.62	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			81.61960	76.329	12.62	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			394.18340	354.663	14.08	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,035.18340	1,027.663	14.08	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			367.27270	327.933	14.19	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,108.27270	1,100.933	14.19	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			342.18510	303.897	14.32	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,183.18510	1,176.897	14.32	0.00	0	0
Total CNH / R Option											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CNH / R								0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Future			1.81510		1.80940			0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Future			1.84850		1.84270			0.00	0	0
Total DKK / R Future								0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Call			743.93130	785.898	12.69	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Put			49.93130	34.898	12.69	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Call			660.35500	698.851	12.64	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Put			66.35500	47.851	12.64	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Call			580.78250	615.457	12.59	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Put			86.78250	64.457	12.59	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Call			1,097.85100	1,134.989	11.91	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Put			170.85100	149.989	11.91	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Call			1,023.82860	1,058.424	11.90	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Put			196.82860	173.424	11.90	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Call			1,177.01880	1,216.055	11.99	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Put			150.01880	131.055	11.99	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			0.12280		0.12280			0.00	0	10
KES / R On 14/09/2015 Foreign Exchange Future			0.12230		0.12240			0.00	0	0
KES / R On 11/12/2015 Foreign Exchange Future			0.12200		0.12210			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			0.05900		0.05920			0.00	0	37,800
NGN / R On 14/09/2015 Foreign Exchange Future			0.05650		0.05660			0.00	0	12,000
NGN / R On 11/12/2015 Foreign Exchange Future			0.05530		0.05530			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			8.83530		8.88670			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.89620		8.94800			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.96710		9.01910			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Call			38.55520	25.637	10.97	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			241.85520	280.337	10.97	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			36.62970	24.185	11.01	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			249.92970	288.885	11.01	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			34.79270	22.808	11.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			258.09270	297.508	11.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			319.59490	345.742	11.07	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			164.43760	139.079	11.10	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			326.43760	352.879	11.10	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			170.81340	144.860	11.03	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			312.81340	338.660	11.03	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			167.59490	141.942	11.07	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			293.66560	262.501	12.03	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			384.56560	405.401	12.03	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			301.06570	269.468	11.98	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			371.96570	392.368	11.98	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			297.34410	265.960	12.01	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			378.24410	398.861	12.01	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			1.14400		1.13760			0.00	0	1,095
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.14560		1.13910			0.00	0	25,043
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.14720		1.14080			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	26,138
Total QUANTO € / \$											0.00	0	26,138
RAIN	On	12/06/2015	Foreign Exchange Future			21,225.89000		21,217.27000			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			4.56250		4.52350			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.52080		4.48130			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			1.41870	1.545	15.77	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			467.91870	429.045	15.77	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.32520	1.459	15.93	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			477.82520	438.959	15.93	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			1.23880	1.357	16.05	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			487.73880	448.857	16.05	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			76.21390	85.315	11.86	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			204.91390	174.515	11.86	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			82.32050	92.381	11.80	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			191.02050	161.581	11.80	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			79.21480	88.790	11.83	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			197.91480	167.990	11.83	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 12/06/2015			Foreign Exchange Future	1.61710	1.61560			0.00	0	16
ZMW / R On 14/09/2015			Foreign Exchange Future	1.57320	1.57210			0.00	0	90
Total ZMW / R Future								0.00	0	106
Total ZMW / R								0.00	0	106
Total Futures								854,363,918.40	71,555	1,712,550
Total Options								0.00	0	1,870,443
Grand Total:								854,363,918.40	71,555	3,582,993