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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/05/2015 Foreign Exchange Future			12.06450		12.04090			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			12.06450		12.04290			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.07050		12.04880			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.07450		12.05270			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			12.08660		12.06470			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.08860		12.06670			0.00	0	4,610
\$ / R On 03/06/2015 Foreign Exchange Future			12.10280		12.08070			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			12.10480		12.08270			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.11490		12.09270			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.12100		12.09870			712,084,508.00	58,748	973,249
\$ / R On 26/06/2015 Foreign Exchange Future			12.14960		12.12690			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.15780		12.13500			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.17010		12.14720			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.18440		12.16130			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			12.21730		12.19390			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.27810		12.25430			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.28670		12.26280			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.30830		12.28410			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.31690		12.29270			122,910,345.10	9,979	183,701
\$ / R On 28/09/2015 Foreign Exchange Future			12.34700		12.32250			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.35130		12.32680			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.41160		12.38650			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.47230		12.44660			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.50080		12.47460			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.50740		12.48110			3,439,535.00	275	85,209
\$ / R	On	21/12/2015	Foreign Exchange Future			12.52930		12.50260			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.64550		12.61690			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.70920		12.67950			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.71610		12.68620			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.91120		12.87740			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.91970		12.88580			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.11860		13.08190			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.12710		13.09020			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.30910		13.26960			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.31970		13.28000			0.00	0	0
Total \$ / R Future											838,434,388.10	69,002	1,281,723
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			227.18900	245.593	19.72	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			6.28900	1.093	19.72	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			224.30110	236.452	17.94	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			21.40110	11.952	17.94	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			71.31870	72.684	14.73	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			132.51870	112.184	14.73	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			91.01640	94.304	14.41	0.00	0	10,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			102.21640	83.804	14.41	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			136.33000	142.669	15.09	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			93.63000	78.169	15.09	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			55.08220	57.277	16.51	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			350.38220	330.677	16.51	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			201.76990	212.929	14.97	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			97.06990	86.329	14.97	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,267.37890	1,289.121	20.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.67890	0.521	20.66	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,127.79670	1,149.499	19.65	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			1.09670	0.899	19.65	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			918.84890	940.394	17.76	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,413.48420	3,391.509	36.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			2.14890	1.794	17.76	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			246.56280	259.253	15.05	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			79.86280	70.654	15.05	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			97.69180	102.360	15.84	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			240.99180	223.760	15.84	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.18420	0.109	36.49	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			265.57720	278.632	15.22	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			114.87720	105.832	15.22	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			105.63240	111.931	16.31	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			324.93240	309.131	16.31	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	04/06/2015	Foreign Exchange Option	11.60	Call			514.61330	533.045	14.92	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			31.91330	28.245	14.92	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			75.68030	80.228	17.00	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			442.98030	425.428	17.00	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			275.86340	289.504	15.24	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			143.16340	134.604	15.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			1.67410	1.488	17.07	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,173.45870	1,152.150	20.60	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			15.26120	15.803	21.54	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,376.56120	1,354.803	21.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,370.26560	1,392.388	17.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			1.56560	1.388	17.17	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,350.37410	1,372.488	17.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			603.62600	585.745	17.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			34.88110	36.755	19.40	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			936.18110	915.755	19.40	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,300.68020	1,322.770	16.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			1.98020	1.770	16.84	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			22.15870	23.150	20.60	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			496.55820	480.080	17.15	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			83.89480	89.032	17.39	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			545.19480	528.032	17.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			14.23400	14.712	21.72	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,415.53400	1,393.712	21.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			72.32600	76.745	17.67	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			279.27610	267.180	15.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			144.91000	153.485	16.35	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			346.21000	332.485	16.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			23.36040	24.434	20.46	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,144.66040	1,123.434	20.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			95.25820	101.080	17.15	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			188.68660	179.259	15.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			204.99390	216.414	15.67	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			236.29390	225.414	15.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			77.07490	81.791	17.55	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			578.37490	560.791	17.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			177.97610	188.180	15.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			97.37450	91.321	15.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			268.70670	282.189	15.43	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			170.00670	161.189	15.43	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			117.61090	124.721	16.75	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			418.91090	403.721	16.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			247.38660	260.259	15.48	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			88.26610	82.617	15.16	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			399.93310	416.451	15.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			91.23310	85.451	15.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			196.92960	207.996	15.75	0.00	0	2,000

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	12.15	Put			248.22960	236.996	15.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			386.07450	402.321	15.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			30.16580	27.622	14.83	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			544.52540	563.327	14.95	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			45.82540	42.327	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			257.89880	271.076	15.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			179.19880	170.076	15.45	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			406.96610	423.617	15.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			20.99440	19.159	15.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			673.91190	694.046	14.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			25.21190	23.046	14.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			392.96870	409.352	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			94.26870	88.352	15.19	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			628.86580	648.622	14.83	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			6.48990	5.878	15.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			813.09690	834.100	15.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			14.39690	13.100	15.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			504.33970	522.597	15.01	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			55.63970	51.597	15.01	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			719.69440	740.159	15.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			3.92200	3.546	16.18	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,102.97080	1,124.862	16.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			4.27080	3.862	16.12	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			646.78790	666.701	14.88	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			28.08790	25.701	14.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,005.18990	1,026.878	15.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,024.67500	1,046.410	15.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			5.97500	5.410	15.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			766.11700	786.871	15.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			17.41700	15.871	15.22	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,122.62200	1,144.546	16.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			6.17720	6.056	33.26	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,759.27720	3,736.456	33.26	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,332.00820	1,354.388	16.31	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			5.10820	4.788	16.31	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			993.24570	1,014.636	15.40	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			16.34570	15.036	15.40	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			153.19890	161.093	16.84	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			486.29890	471.493	16.84	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			585.41880	603.891	14.89	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			80.41880	76.091	14.89	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			301.84510	315.348	15.67	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			284.64510	275.248	15.67	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			209.02540	218.286	16.42	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			441.82540	428.186	16.42	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			322.96460	336.690	15.70	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			301.66460	292.290	15.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			194.91410	202.359	17.48	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			711.01410	695.059	17.48	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			20.50020	20.955	31.34	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,976.60020	3,953.655	31.34	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,410.19120	1,432.921	15.77	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			16.29120	15.621	15.77	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,082.07830	1,103.967	15.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			38.17830	36.667	15.14	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,160.73020	1,182.961	15.01	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			56.43020	54.861	15.01	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			216.65230	223.955	18.16	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			932.35230	915.855	18.16	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			33.95550	34.557	30.53	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,279.65550	4,256.457	30.53	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,482.61310	1,505.655	15.63	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			28.31310	27.555	15.63	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			415.29420	428.323	16.09	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			452.49420	441.623	16.09	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			506.37710	521.960	15.80	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			382.27710	373.660	15.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,166.12090	1,188.432	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			73.42090	71.532	14.90	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			921.95670	942.947	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			129.25670	126.047	14.83	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,342.20930	1,365.124	15.05	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			25.12520	24.494	15.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,108.81670	2,087.923	22.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			86.28820	89.015	22.90	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,373.58820	2,352.115	22.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,756.13750	1,779.751	16.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			23.43750	22.851	16.07	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,717.82520	1,741.395	15.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,040.99440	1,024.816	18.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			186.06830	192.444	19.35	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,293.36830	1,275.544	19.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,360.59420	1,383.553	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			47.89420	46.653	15.09	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			101.51670	104.823	22.06	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			804.93390	790.815	17.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			241.14150	249.414	18.30	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,008.44150	992.514	18.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			9.05380	9.297	30.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,216.35380	6,192.397	30.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			233.69440	241.716	18.43	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			423.07010	413.949	15.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			383.63500	396.221	16.65	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			590.93500	579.321	16.65	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	14.00	Call			122.51880	126.609	21.16	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,829.81880	1,809.709	21.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			297.63390	307.715	17.52	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			343.36820	335.654	15.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			531.69490	547.713	15.71	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			368.99490	360.813	15.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			239.25400	247.461	18.34	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,016.55400	1,000.561	18.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			485.77010	500.849	15.92	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			158.82300	154.949	14.80	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			710.81850	729.827	15.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			218.11850	212.927	15.00	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			323.64820	334.522	17.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			730.94820	717.622	17.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			556.06820	572.554	15.60	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			131.55040	128.289	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			891.31350	912.093	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			138.61350	135.193	14.82	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			499.15730	514.518	15.86	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			406.45730	397.618	15.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			831.52300	851.849	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			87.68470	85.452	14.87	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			929.69100	950.735	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			126.99100	123.835	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			597.08370	614.311	15.43	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			304.38370	297.411	15.43	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			914.25040	935.189	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			49.50930	48.224	15.05	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,191.79350	1,214.211	14.90	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			69.09350	67.311	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			846.27910	866.723	14.80	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			153.57910	149.823	14.80	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,090.38470	1,112.352	14.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			234.97320	243.165	18.86	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,182.47320	1,166.165	18.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			144.98410	150.097	21.00	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,822.48410	1,803.097	21.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			48.77060	51.016	29.76	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			116.95920	114.315	14.81	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,526.27060	4,504.017	29.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,563.60630	1,587.506	15.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			41.10630	40.506	15.50	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,246.39440	1,268.499	14.82	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			73.89440	71.499	14.82	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,039.45920	1,061.315	14.81	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			338.32630	349.777	17.49	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			811.52630	798.477	17.49	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	28/10/2015	Foreign Exchange Option	16.98	Call			66.37790	68.806	29.05	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,659.87790	4,637.206	29.05	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,640.64250	1,664.480	15.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			54.14250	52.879	15.46	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,323.87470	1,346.955	14.70	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			87.37470	85.355	14.70	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			252.01650	261.185	19.55	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,425.51650	1,409.585	19.55	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			263.44490	273.713	20.14	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,666.84490	1,651.413	20.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			71.36150	74.596	28.81	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,074.76150	5,052.296	28.81	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,711.10750	1,735.189	15.37	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			64.50750	62.889	15.37	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,396.85370	1,420.132	14.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			100.25370	97.832	14.66	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			665.42460	683.870	15.98	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			530.82460	523.070	15.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,340.14980	3,366.374	19.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			9.04980	8.974	19.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,290.71250	3,316.917	18.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			9.61250	9.517	18.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,241.30790	3,267.490	18.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,695.39370	2,677.227	22.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			168.32090	175.590	26.55	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,487.22090	3,468.190	26.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,117.48480	2,101.091	21.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			187.76780	196.304	22.49	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,546.66780	2,528.904	22.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			11.18720	12.053	28.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,300.08720	8,274.653	28.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			176.49370	184.627	22.89	0.00	0	66,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,126.02340	1,114.414	18.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			358.34050	371.889	18.93	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,317.24050	1,304.489	18.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			145.97140	152.297	28.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,164.87140	4,144.897	28.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			228.58480	238.491	21.32	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			973.81910	963.217	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			442.29930	457.744	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,011.19930	1,000.344	17.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			178.52020	186.728	22.82	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,667.42020	2,649.328	22.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			407.12340	421.814	18.28	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			350.71840	344.997	15.08	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			0.00000	801.435	15.34	430,370.76	537	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			0.00000	394.035	15.34	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	13.50	Call			347.41750	360.695	19.09	387,386.54	1,074	12,987
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,366.31750	1,353.295	19.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			454.91910	470.617	17.74	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			268.84570	263.964	14.76	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			885.67900	906.698	14.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			304.57900	299.298	14.81	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			430.13570	445.324	18.01	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,049.03570	1,037.924	18.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			831.81840	852.397	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			153.78230	150.337	14.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,079.86400	1,101.996	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			208.76400	204.596	14.67	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			757.23550	777.166	15.48	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			426.13550	419.766	15.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			949.94570	971.364	14.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			84.56760	82.380	15.05	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,571.00080	1,594.996	14.96	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			89.90080	87.596	14.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			858.32310	879.124	14.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			327.22310	321.724	14.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,234.88230	1,257.737	14.56	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			10.20790	10.090	18.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,395.49080	1,418.963	14.58	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			114.39080	111.563	14.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			983.15220	1,004.762	14.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			252.05220	247.362	14.74	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,615.66760	1,639.780	15.05	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			73.15570	77.282	28.43	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,440.55570	5,417.982	28.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,471.99890	1,495.816	14.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			109.39890	106.516	14.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,463.29050	1,487.080	14.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			110.69050	107.780	14.61	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			268.59550	280.166	20.67	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,915.99550	1,900.866	20.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,775.36270	1,799.993	15.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			72.76270	70.693	15.25	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			249.41430	256.468	23.60	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,032.51430	3,010.968	23.60	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,243.98980	1,266.725	14.42	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			227.08980	221.225	14.42	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			813.37840	834.504	16.15	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			663.87840	655.304	16.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			127.80900	123.686	14.74	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,187.03930	1,210.378	14.57	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			300.83930	294.278	14.57	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			311.57670	304.923	14.60	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	15.75	Call			282.48350	293.836	24.66	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,346.28350	3,327.736	24.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			280.79720	291.712	27.74	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,094.59720	4,075.612	27.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,764.00900	1,789.786	14.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,594.90540	7,568.220	27.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			450.11220	465.891	19.64	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,703.91220	1,689.791	19.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			392.18230	406.659	20.48	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,015.98230	2,000.559	20.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,167.77670	1,191.023	14.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,259.60400	2,243.308	21.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,033.61150	1,056.188	14.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			397.41150	390.088	14.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,028.51190	1,051.052	14.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			402.31190	394.952	14.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			51.10540	54.320	27.74	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			427.25450	419.732	14.99	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,117.54900	1,140.545	14.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			341.34900	334.445	14.68	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,093.04740	1,115.923	14.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			356.84740	349.823	14.72	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			355.80400	369.408	21.11	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,039.42430	1,062.030	14.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			393.22430	385.930	14.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,003.45450	1,025.832	14.99	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			767.09150	784.664	17.82	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,189.69150	1,173.464	17.82	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			764.33980	781.866	17.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,196.93980	1,180.666	17.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			769.85810	787.478	17.80	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,182.45810	1,166.278	17.80	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			772.68780	790.417	17.84	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,196.88780	1,180.717	17.84	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			778.23770	796.061	17.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,182.43770	1,166.361	17.79	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			775.45260	793.234	17.82	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,189.65260	1,173.534	17.82	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			973.24770	995.098	17.74	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,191.34770	1,176.498	17.74	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			970.14590	991.969	17.76	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,198.24590	1,183.369	17.76	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			976.35800	998.248	17.72	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,184.45800	1,169.648	17.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			978.35530	1,000.372	17.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,198.15530	1,183.272	17.75	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			984.59230	1,006.669	17.71	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	13.29	Put			1,184.39230	1,169.569	17.71	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			981.46350	1,003.513	17.73	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,191.26350	1,176.413	17.73	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,382.73360	1,406.392	16.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			763.13360	747.292	16.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,378.76010	1,402.398	16.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			769.16010	753.298	16.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,386.73320	1,410.532	15.97	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			757.13320	741.432	15.97	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,166.24100	1,187.341	17.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,196.24100	1,177.641	17.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,172.51810	1,193.201	17.54	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,182.51810	1,163.501	17.54	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,169.60640	1,190.264	17.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,189.60640	1,170.564	17.57	0.00	0	0
Total \$ / R Option											817,757.29	1,611	1,566,039
Total \$ / R											839,252,145.39	70,613	2,847,762
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.12100		12.09870			1,478,762.00	122	700
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.31690		12.29270			270,971.80	22	187
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.50740		12.48110			50,029.60	4	14
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.71610		12.68620			0.00	0	27
Total \$ / R MAXI Future											1,799,763.40	148	928
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			81,309.69000	83,410.027	15.35	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1,439.69000	1,310.027	15.35	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			80,366.04750	82,461.643	15.32	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1,496.04750	1,361.643	15.32	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			82,255.29850	84,360.193	15.37	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1,385.29850	1,260.193	15.37	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			76,733.06840	78,708.756	14.80	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			18,463.06840	18,018.756	14.80	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			78,089.91740	80,079.917	14.78	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			17,819.91740	17,389.917	14.78	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			77,381.40540	79,365.147	14.78	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			18,111.40540	17,675.147	14.78	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			91,745.27800	93,867.166	14.79	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			28,635.27800	28,127.166	14.79	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			91,104.16660	93,222.155	14.79	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			28,994.16660	28,482.155	14.79	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			92,389.26730	94,515.368	14.78	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			28,279.26730	27,775.368	14.78	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			58,571.04990	57,734.425	15.78	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			86,777.37010	88,928.023	15.81	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			59,157.37010	58,318.023	15.81	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	12.39	Call			87,607.26950	89,763.382	15.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			57,987.26950	57,153.382	15.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			87,191.04990	89,344.425	15.78	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										1,799,763.40	148	928
£ / R	On 12/06/2015	Foreign Exchange Future			18.97800		18.82950			75,798,132.00	3,994	30,243
£ / R	On 14/09/2015	Foreign Exchange Future			19.27140		19.11810			385,428.00	20	1,231
£ / R	On 11/12/2015	Foreign Exchange Future			19.55950		19.40190			157,453,975.00	8,050	8,264
£ / R	On 14/03/2016	Foreign Exchange Future			19.87950		19.71440			0.00	0	35
Total £ / R Future										233,637,535.00	12,064	39,773
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,223.15030	1,089.283	16.65	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			338.84490	262.916	14.89	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			323.85840	395.508	14.90	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			344.35840	267.508	14.90	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			319.41720	390.148	14.90	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			349.91720	272.148	14.90	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			52.65030	67.283	16.65	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,841.67420	1,987.212	19.17	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			12.17420	9.212	19.17	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			328.34490	400.916	14.89	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put			349.60450	298.243	13.79	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call			725.18110	811.203	14.17	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put			547.08110	479.803	14.17	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call			1,305.34360	1,430.727	13.55	1,035,846.42	724	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put			187.24360	159.327	13.55	115,352.82	724	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call			1,190.41150	1,308.236	13.61	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call			967.70450	1,069.643	13.79	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put			232.31150	196.836	13.61	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			715.37340	800.673	14.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put			557.27340	489.273	14.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call			8,138.11830	8,291.411	23.71	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put			0.01830	0.011	23.71	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call			720.26210	805.925	14.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put			552.16210	484.525	14.18	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call			263.98950	294.290	16.27	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put			1,645.88950	1,522.890	16.27	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call			1,306.50070	1,417.474	13.51	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call			1,758.36220	1,889.742	13.45	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put			300.91950	267.374	13.48	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put			406.61470	361.617	13.51	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call			473.68340	514.823	16.39	0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put			1,841.78340	1,725.324	16.39	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.50	Call			1,312.49650	1,424.286	13.51	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	Put			410.59650	364.786	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			414.60070	367.974	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			568.53750	619.324	15.73	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,496.63750	1,389.824	15.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,318.51470	1,431.117	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			226.46220	200.242	13.45	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,542.81950	1,666.874	13.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,286.06530	1,379.103	13.96	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			761.66530	689.603	13.96	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,281.34380	1,374.097	13.97	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			766.94380	694.597	13.97	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,276.64000	1,369.116	13.98	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			772.24000	699.616	13.98	0.00	0	0
Total £ / R Option											1,151,199.24	1,448	142,130
Total £ / R											234,788,734.24	13,512	181,903
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10108		0.10090			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10285		0.10265			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10462		0.10441			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,091.76730	1,109.481	16.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			1.36730	1.081	16.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			198.17570	204.068	12.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			107.77570	95.668	12.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			8.21760	7.342	16.23	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			917.81760	898.942	16.23	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,286.19760	1,302.484	14.00	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			20.69760	17.083	14.00	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			490.03370	492.174	13.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			224.53370	206.774	13.94	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			156.94600	152.466	16.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			891.44600	867.066	16.74	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,499.97890	1,515.132	15.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			59.17890	52.932	15.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			734.75470	737.918	15.12	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			293.95470	275.718	15.12	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			342.62360	339.255	17.39	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			901.82360	877.055	17.39	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.60670		13.47720			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.63360		13.50380			13,551,798.40	994	158,587

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Future			13.87330		13.73980			69,366.50	5	23,192
€ / R	On	11/12/2015	Foreign Exchange Future			14.11050		13.97300			0.00	0	10,480
€ / R	On	14/03/2016	Foreign Exchange Future			14.37820		14.23470			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.92400		14.76840			0.00	0	0
Total € / R Future											13,621,164.90	999	195,259
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			15.84750	23.064	15.95	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			828.64750	706.364	15.95	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			15.37770	22.358	15.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			838.17770	715.658	15.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			14.92210	21.664	16.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			847.72210	724.964	16.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			11.05800	15.795	16.36	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			943.85800	819.095	16.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			2.76210	4.301	19.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,888.96210	1,760.701	19.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			121.91810	161.721	14.27	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			398.11810	308.121	14.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			2.60560	4.065	19.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,908.80560	1,780.465	19.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			3.10280	4.812	19.11	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,849.30280	1,721.212	19.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			47.16370	64.415	15.63	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			743.36370	630.815	15.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			2.68270	4.181	19.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,898.88270	1,770.581	19.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			230.31340	301.993	13.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			206.51340	148.393	13.74	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,256.96890	1,385.439	15.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			3.16890	1.839	15.60	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			867.13200	991.587	14.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			13.33200	7.987	14.34	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			272.77110	351.787	13.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			168.97110	118.187	13.69	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			168.88850	192.388	16.78	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,329.08850	1,219.089	16.78	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,124.54520	1,240.223	13.35	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			84.74520	66.923	13.35	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			961.07090	1,070.530	13.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			121.27090	97.230	13.26	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			150.86090	122.130	13.20	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			128.39830	145.734	17.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,648.59830	1,532.434	17.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			130.31070	147.933	17.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,630.51070	1,514.633	17.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			129.35000	146.830	17.67	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	Put			1,639.55000	1,523.530	17.67	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			860.66090	965.431	13.20	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			575.15620	505.133	14.17	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			167.59320	182.775	19.91	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,694.59320	2,572.275	19.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,035.71420	3,171.564	16.12	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			12.71420	11.064	16.12	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,368.34560	1,265.351	16.63	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			339.53300	373.831	16.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,376.53300	1,273.331	16.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,122.43220	1,230.266	13.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			199.43220	169.767	13.13	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			648.15620	715.633	14.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			343.17120	377.885	16.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,360.17120	1,257.385	16.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			341.34560	375.851	16.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			861.92120	936.546	14.00	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			617.22120	548.346	14.00	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			857.82900	932.095	14.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			623.12900	553.895	14.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			853.76610	927.670	14.04	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			629.06610	559.470	14.04	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,023.32790	1,090.498	15.84	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,194.92790	1,106.498	15.84	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,020.16140	1,087.071	15.86	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,201.76140	1,113.071	15.86	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,017.00920	1,083.660	15.88	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,208.60920	1,119.660	15.88	0.00	0	0
Total € / R Option											0.00	0	149,679
Total € / R											13,621,164.90	999	344,938
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.65800		9.55720			965,800.00	100	13,882
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.76210		9.65930			0.00	0	1,365
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.86830		9.76320			9,868.30	1	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.98870		9.88000			0.00	0	0
Total AU\$ / R Future											975,668.30	101	15,288
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.26590	0.094	15.27	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			908.46670	1,008.439	14.16	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			1.26670	0.439	14.16	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			566.11260	661.833	12.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			8.91260	3.833	12.75	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			693.04360	594.909	13.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			9.86950	12.418	13.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			702.66950	604.418	13.83	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			9.50970	11.945	13.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			712.30970	613.946	13.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,157.46590	1,258.094	15.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			20.93060	9.193	12.15	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			167.01150	224.371	11.71	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			109.81150	66.371	11.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			99.15320	133.386	11.52	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			191.95320	125.386	11.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			10.24360	12.909	13.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			428.13060	517.193	12.15	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			114.45040	127.780	14.57	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			795.15040	705.680	14.57	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			112.85480	125.951	14.60	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			803.55480	713.851	14.60	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			111.28290	124.150	14.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			811.98290	722.050	14.63	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,418.79590	2,522.394	16.83	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.59590	4.094	16.83	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,517.77700	2,621.611	17.06	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.57700	3.311	17.06	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,468.26280	2,571.983	16.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.06280	3.683	16.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			312.22580	261.685	12.97	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			693.38340	752.314	12.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			303.38340	253.614	12.94	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			687.78660	746.331	12.95	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			307.78660	257.631	12.95	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			682.22580	740.385	12.97	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											975,668.30	101	21,744
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.10110		10.01150			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.24980		10.15770			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			163.30530	214.855	13.09	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			141.80530	103.755	13.09	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			158.14210	208.819	13.09	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			146.64210	107.719	13.09	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			153.57510	202.886	13.09	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			152.07510	111.786	13.09	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			105.32090	87.579	12.60	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			618.00970	693.334	12.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			100.30970	83.534	12.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			610.34610	685.338	12.61	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	9.65	Put			102.64610	85.538	12.61	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			603.02090	677.379	12.60	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			13.10450		12.96570			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			13.37080		13.22810			0.00	0	1,563
Total CHF / R Future											0.00	0	8,821
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,134.83900	1,271.663	18.25	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			9.13900	7.163	18.25	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,124.98390	1,261.751	18.16	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			9.28390	7.251	18.16	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,115.13200	1,251.842	18.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			9.43200	7.342	18.07	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			686.55140	783.334	14.16	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			248.45140	202.534	14.16	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			680.55840	776.857	14.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			252.45840	206.057	14.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			674.60380	770.415	14.19	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			256.50380	209.615	14.19	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,821
CNH / R	On	12/06/2015	Foreign Exchange Future			1.94790		1.94360			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96690		1.96220			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			905.35060	944.012	15.22	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			69.35060	65.012	15.22	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,080.15860	1,120.439	15.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			44.15860	41.439	15.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			990.74330	1,030.258	15.25	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			54.74330	51.258	15.25	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			581.06610	606.291	15.50	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			859.06610	837.291	15.50	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			545.27090	569.391	15.62	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			923.27090	900.391	15.62	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			511.50730	534.542	15.73	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			989.50730	965.542	15.73	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			1.82980		1.81100			0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Future			1.86380		1.84470			0.00	0	0
Total DKK / R Future								0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Call			801.31770	950.379	15.37	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Put			91.31770	52.379	15.37	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Call			722.77420	864.781	15.33	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Put			112.77420	66.781	15.33	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Call			647.88740	782.196	15.28	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Put			137.88740	84.196	15.28	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Put			189.94830	151.973	13.54	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Call			1,160.00270	1,309.159	13.47	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Put			213.00270	171.159	13.47	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Call			1,088.19840	1,232.527	13.46	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Put			241.19840	194.527	13.46	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Call			1,236.94830	1,389.973	13.54	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			0.12470		0.12530			0.00	0	10
KES / R On 14/09/2015 Foreign Exchange Future			0.12320		0.12480			0.00	0	0
KES / R On 11/12/2015 Foreign Exchange Future			0.12160		0.12410			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			0.06040		0.06030			0.00	0	43,800
NGN / R On 14/09/2015 Foreign Exchange Future			0.05780		0.05760			0.00	0	6,000
NGN / R On 11/12/2015 Foreign Exchange Future			0.05640		0.05640			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			8.89900		8.88440			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.96050		8.94580			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			9.03150		9.01480			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Call			45.36140	48.591	11.56	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			250.96140	239.591	11.56	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			43.31270	46.400	11.60	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			258.91270	247.400	11.60	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			41.34860	44.300	11.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			266.94860	255.300	11.64	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			339.78840	330.477	12.08	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			182.38830	187.674	12.12	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			346.58830	337.174	12.12	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			188.84170	194.337	12.05	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			333.04170	323.837	12.05	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			185.58840	190.977	12.08	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			314.44910	322.105	13.03	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			409.64910	400.606	13.03	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			321.77790	329.532	12.97	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			396.97790	388.032	12.97	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			318.09210	325.797	13.00	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			403.29210	394.297	13.00	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			1.12480		1.11610			0.00	0	1,095
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12640		1.11770			0.00	0	24,550
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12820		1.11950			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	25,645
Total QUANTO € / \$											0.00	0	25,645
RAIN	On	12/06/2015	Foreign Exchange Future			21,579.64000		21,463.72000			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			4.50130		4.46010			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.45680		4.41360			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			1.36190	2.198	17.85	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			531.26190	490.898	17.85	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.28320	2.081	17.98	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			541.18320	500.781	17.98	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			1.20960	1.971	18.11	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			551.10960	510.671	18.11	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			64.61750	79.215	13.51	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			261.01750	232.415	13.51	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			69.70260	85.356	13.46	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			246.10260	218.556	13.46	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			66.98760	82.238	13.49	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			253.38760	225.438	13.49	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
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 12/06/2015			Foreign Exchange Future	1.62730	1.62220			0.00	0	16
ZMW / R On 14/09/2015			Foreign Exchange Future	1.58360	1.57760			142,524.00	90	90
Total ZMW / R Future								142,524.00	90	106
Total ZMW / R								142,524.00	90	106
Total Futures								1,088,611,043.70	82,404	1,749,757
Total Options								1,968,956.53	3,059	1,864,304
Grand Total:								1,090,580,000.23	85,463	3,614,061