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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/05/2015 Foreign Exchange Future			11.87040		11.82460			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.87040		11.81890			0.00	0	4,766
\$ / R On 03/06/2015 Foreign Exchange Future			11.88250		11.83240			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.88430		11.83430			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.89340		11.84410			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.89890		11.85000			671,681,006.10	56,449	912,241
\$ / R On 25/06/2015 Foreign Exchange Future			11.92250		11.87550			0.00	0	1,300
\$ / R On 26/06/2015 Foreign Exchange Future			11.92430		11.87750			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.93200		11.88540			0.00	0	12,162
\$ / R On 06/07/2015 Foreign Exchange Future			11.94510		11.89720			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			11.96040		11.91100			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			11.99500		11.94260			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.05130		12.00070			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.05980		12.00910			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.08100		12.03000			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.08950		12.03840			145,920,265.00	12,070	203,908
\$ / R On 28/09/2015 Foreign Exchange Future			12.11930		12.06770			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.12350		12.07190			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.18300		12.13050			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.24250		12.18910			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.27000		12.21730			0.00	0	276

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Future			12.27630		12.22380			4,480,849.50	365	95,623
\$ / R	On	21/12/2015	Foreign Exchange Future			12.29750		12.24560			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.40960		12.36100			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.47070		12.42320			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.47760		12.43000			0.00	0	5,242
\$ / R	On	09/06/2016	Foreign Exchange Future			12.67450		12.62530			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.68290		12.63380			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.88080		12.83260			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.88920		12.84110			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.07020		13.02300			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.08070		13.03360			0.00	0	0
Total \$ / R Future											822,082,120.60	68,884	1,249,750
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			25.20700	34.558	14.16	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			160.60700	124.158	14.16	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			0.90580	1.540	18.44	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			536.30580	491.140	18.44	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,018.94920	1,070.427	23.74	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			0.04920	0.027	23.74	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			879.03300	930.469	22.22	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			0.13300	0.069	22.22	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			669.51890	720.703	19.95	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,661.26820	3,609.850	71.92	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			0.61890	0.303	19.95	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			44.69560	59.361	13.19	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			125.79560	88.961	13.19	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			4.30920	6.326	15.90	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			395.40920	345.926	15.90	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.16820	0.250	71.92	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Call			72.92200	84.577	13.36	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.95	Put			190.52200	152.077	13.36	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			14.74260	16.530	15.14	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			482.34260	434.030	15.14	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			79.29340	92.039	13.26	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			176.89340	139.539	13.26	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Call			277.40110	313.441	13.81	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			43.10110	29.141	13.81	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			8.64170	9.794	15.99	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			624.34170	575.494	15.99	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			99.84020	113.489	13.66	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			215.74020	180.089	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			1.52420	1.014	17.40	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,101.63180	1,149.983	17.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			1.63180	1.083	17.26	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			1.93840	1.279	16.89	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			0.92930	0.973	20.41	0.00	0	51,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,650.92930	1,602.073	20.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			2.27370	2.329	19.34	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,372.27370	1,323.429	19.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,121.52420	1,169.914	17.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,402.06280	1,353.216	19.46	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			1.05390	1.099	20.26	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,611.05390	1,562.199	20.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			15.02860	16.588	16.64	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			765.02860	717.688	16.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,051.93840	1,100.179	16.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			793.69900	746.144	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			4.56680	4.647	18.43	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,154.56680	1,105.747	18.43	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			28.36880	32.096	15.77	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			578.36880	533.196	15.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			2.06280	2.116	19.46	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			670.52200	624.102	16.19	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			17.01540	18.902	16.46	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			727.01540	680.002	16.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			64.24900	72.547	14.71	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			364.24900	323.647	14.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			13.69900	15.044	16.77	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			404.72850	362.924	14.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			39.50380	44.660	15.35	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			489.50380	445.760	15.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			96.44600	108.720	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			266.44600	229.820	14.17	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			20.52200	23.002	16.19	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			280.70850	243.386	14.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			68.46580	77.293	14.63	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			348.46580	308.393	14.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			179.53370	202.719	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			139.53370	113.819	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			54.72850	61.824	14.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Put			206.32210	173.238	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			102.49800	115.503	14.08	0.00	0	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			252.49800	216.603	14.08	43,537.22	201	34,801
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			195.95650	220.466	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			125.95650	101.566	13.57	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			90.70850	102.286	14.25	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			130.38230	105.549	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			184.90800	208.533	13.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			134.90800	109.633	13.59	0.00	0	1,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			389.86440	426.513	13.36	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			39.86440	27.613	13.36	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.93	Call			126.32210	142.139	13.79	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			62.75450	46.376	13.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			277.29410	307.623	13.47	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			77.29410	58.723	13.47	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			474.03000	514.278	13.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			24.03000	15.378	13.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			190.38230	214.449	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			31.16150	20.788	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			406.18230	443.599	13.35	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			36.18230	24.699	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			755.71410	802.589	14.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			5.71410	3.689	14.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			312.75450	345.276	13.44	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			13.69460	7.966	13.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			518.27230	560.070	13.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			18.27230	11.170	13.25	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			873.67100	921.283	15.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			3.67100	2.383	15.57	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			431.16150	469.688	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			853.94820	901.460	15.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			3.94820	2.560	15.42	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			775.30300	822.326	14.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			5.30300	3.426	14.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			563.69460	606.866	13.21	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Call			183.71210	201.263	13.78	0.00	0	0
\$ / R	On	25/06/2015	Foreign Exchange Option	11.92	Put			228.21210	198.763	13.78	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			0.00450	0.008	23.22	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,002.50450	3,955.708	23.22	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,081.78820	1,127.255	14.88	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			4.28820	2.955	14.88	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			744.02550	785.987	13.66	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			16.52550	11.687	13.66	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			54.56060	60.317	15.82	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			637.06060	596.017	15.82	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			363.26760	391.023	13.39	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			107.86760	89.023	13.39	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			148.43640	161.745	14.42	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			381.23640	346.645	14.42	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			90.54620	98.998	15.31	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			573.34620	533.898	15.31	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			167.16410	181.582	14.42	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			396.16410	361.182	14.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			93.18850	100.382	16.31	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			860.58850	815.382	16.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			6.34830	6.088	29.66	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,213.74830	4,161.088	29.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,157.93920	1,206.081	13.90	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			15.33920	11.080	13.90	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			834.44610	878.361	13.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			41.84610	33.361	13.45	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			911.43340	954.610	13.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			60.73340	53.310	13.48	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			116.01330	123.380	17.02	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,085.31330	1,042.080	17.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			12.08650	12.893	28.79	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,511.38650	4,461.593	28.79	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,226.54420	1,273.785	13.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			25.84420	22.485	13.92	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			254.11440	270.850	14.83	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			545.01440	511.049	14.83	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			326.52210	346.730	14.44	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			456.52210	425.730	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			942.48880	985.261	13.39	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			74.08880	65.761	13.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			917.32820	959.721	13.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			78.92820	70.221	13.37	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			843.38960	884.575	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			20.28440	17.878	14.41	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			21.96920	19.376	14.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,107.12310	1,152.062	13.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			48.72310	42.562	13.52	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			51.95290	54.714	21.09	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,313.55290	2,265.214	21.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,498.68440	1,547.378	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,587.93830	2,538.055	22.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			2.38800	2.791	28.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			6,463.98800	6,413.291	28.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			132.17620	140.231	17.31	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,193.77620	1,150.731	17.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,460.36920	1,508.876	14.31	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,463.30680	1,418.278	18.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			63.73960	67.275	20.15	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,025.33960	1,977.775	20.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			174.85470	185.695	16.36	0.00	0	1,600
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			936.45470	896.195	16.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			46.33830	47.555	22.15	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,158.65850	1,115.933	17.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			135.81660	144.109	17.21	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,167.41660	1,124.609	17.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			312.89810	332.117	14.64	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			504.49810	472.617	14.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			101.70680	107.778	18.26	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			697.61360	661.360	15.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			192.68080	204.667	16.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			854.28080	815.167	16.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Call			0.00000	380.602	14.25	15,224.07	40	40

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	12.10	Put			0.00000	391.102	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			137.05850	145.433	17.18	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			439.30680	409.315	14.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			322.94730	342.716	14.55	0.00	0	800
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			484.54730	453.216	14.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			400.55860	425.776	14.07	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			362.15860	336.276	14.07	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			236.01360	250.860	15.44	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			384.32060	357.697	14.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			366.56270	389.300	14.21	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			408.16270	379.800	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			617.90820	651.112	13.34	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			179.50820	161.612	13.34	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			347.70680	368.815	14.34	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			186.90820	168.600	13.38	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			500.18570	529.297	13.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			261.78570	239.797	13.71	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			683.65730	718.926	13.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			145.25730	129.426	13.16	5,177.02	40	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			382.72060	407.197	14.14	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			148.47670	132.440	13.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			656.80910	691.256	13.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			158.40910	141.756	13.24	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			884.17380	926.042	13.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			85.77380	76.542	13.34	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			605.30820	638.100	13.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			94.98960	85.075	13.31	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			690.48080	726.468	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			142.08080	126.968	13.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,089.39720	1,134.129	13.51	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			50.99720	44.629	13.51	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			676.87670	711.940	13.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			136.53300	144.682	17.76	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,338.83300	1,295.382	17.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			79.28680	83.807	19.96	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,011.58680	1,964.507	19.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			19.60440	22.108	27.97	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			127.00730	115.370	13.23	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,751.90440	4,702.808	27.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,305.54390	1,353.127	13.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			37.84390	33.827	13.78	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			996.31640	1,039.528	13.38	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			78.61640	70.228	13.38	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			794.70730	834.670	13.23	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			208.43560	220.987	16.33	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			936.53560	897.487	16.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			30.87420	33.071	27.29	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,880.37420	4,830.071	27.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,380.28210	1,428.044	13.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			49.78210	45.044	13.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,073.60410	1,116.732	13.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			93.10410	83.732	13.30	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			153.85320	162.717	18.44	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,583.35320	1,539.717	18.44	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			167.12930	176.675	19.06	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,828.02930	1,784.175	19.06	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			33.23940	37.418	27.07	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,294.13940	5,244.918	27.07	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,448.17130	1,496.345	13.71	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			59.07130	53.845	13.71	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,142.49070	1,185.862	13.18	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			103.39070	93.362	13.18	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			482.55630	506.424	14.89	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			605.25630	576.424	14.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,078.82760	3,130.755	16.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.02760	4.455	16.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,029.29820	3,081.166	16.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.49820	4.866	16.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,979.80910	3,031.612	16.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,899.86500	2,852.272	22.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			120.72830	124.604	26.14	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,696.92830	3,648.304	26.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,291.58730	2,247.845	20.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			125.27190	130.459	21.75	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,741.47190	2,694.159	21.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			3.50290	4.242	26.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			8,549.70290	8,497.942	26.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			123.66500	128.572	22.48	0.00	0	56,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,253.03610	1,215.782	17.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			239.97590	253.687	17.90	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,456.17590	1,417.387	17.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			78.50790	87.312	26.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,354.70790	4,311.012	26.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			145.38730	154.145	20.27	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,089.66040	1,054.113	16.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			303.72130	320.228	16.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,129.92130	1,093.928	16.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			123.93440	128.892	22.34	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,870.13440	2,822.592	22.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			276.83610	292.082	17.24	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			404.40390	380.574	14.04	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			583.07010	610.600	14.28	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			459.27010	434.300	14.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			231.56400	245.203	18.06	0.00	0	12,987

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	Put			1,507.76400	1,468.903	18.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			313.46040	330.413	16.69	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			305.09730	283.782	13.55	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			676.76270	706.653	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			352.96270	330.353	13.80	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			294.38380	310.457	16.96	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,170.58380	1,134.157	16.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			628.20390	656.874	14.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			164.23020	151.284	13.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			838.20690	874.888	13.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			224.40690	208.588	13.19	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			561.74150	588.726	14.40	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			487.94150	462.426	14.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			728.89730	760.082	13.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			78.62180	71.892	13.35	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,307.93200	1,353.313	13.25	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			84.13200	77.013	13.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			652.04530	681.318	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			378.24530	355.018	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			988.03020	1,027.584	13.17	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.00910	5.312	16.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,142.98850	1,184.511	13.16	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			119.18850	108.210	13.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			756.34180	788.206	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			282.54180	261.905	13.43	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,352.42180	1,398.192	13.35	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			36.70650	40.113	26.76	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,661.10650	5,612.613	26.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,215.31150	1,257.366	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			109.71150	99.866	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,207.21360	1,249.166	13.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			111.61360	101.666	13.11	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			175.05470	185.736	19.63	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,079.45470	2,038.236	19.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,512.62440	1,557.802	13.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			67.02440	60.302	13.59	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			184.22030	192.309	23.25	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,223.22030	3,182.709	23.25	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,004.06200	1,036.453	13.16	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			243.06200	226.853	13.16	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			624.21750	649.535	15.18	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			731.01750	708.835	15.18	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			320.95630	303.603	13.30	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			25.17860	28.132	26.20	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,825.17860	7,780.532	26.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,499.15440	1,536.670	13.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			119.15440	109.070	13.09	0.00	0	1,500

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	Put			3,532.58800	3,499.393	24.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			183.36540	196.424	26.20	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,253.36540	4,218.824	26.20	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			0.00000	1,146.912	13.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			0.00000	219.312	13.11	9,292,253.68	42,370	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			950.95630	981.203	13.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,831.56420	1,802.309	18.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			276.60900	293.433	19.53	13,676,013.19	46,607	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,156.60900	2,125.833	19.53	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			248.93970	264.779	20.17	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,408.93970	2,377.179	20.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			212.58800	226.993	24.33	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			441.20940	421.960	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			816.58140	844.865	13.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			446.58140	427.265	13.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			793.88520	821.864	14.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			473.88520	454.264	14.04	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			321.56420	339.909	18.67	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			369.28550	351.008	13.50	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			869.20340	898.235	13.61	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			389.20340	370.635	13.61	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			825.86790	854.287	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			435.86790	416.687	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			821.20940	849.560	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			932.52570	962.493	13.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			332.52570	314.893	13.32	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			889.28550	918.608	13.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			592.52630	615.993	16.85	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,267.22630	1,241.494	16.85	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			590.19180	613.576	16.87	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,274.89180	1,249.076	16.87	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			594.85460	618.410	16.83	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,259.55460	1,233.910	16.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			602.42120	626.018	16.82	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,258.62120	1,233.118	16.82	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			600.07280	623.592	16.84	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,266.27280	1,240.692	16.84	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			597.72320	621.181	16.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,273.92320	1,248.281	16.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			779.34300	803.235	16.67	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,246.74300	1,222.435	16.67	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			776.63000	800.457	16.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,254.03000	1,229.657	16.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			782.07030	806.021	16.65	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,239.47030	1,215.221	16.65	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			789.63530	813.681	16.64	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,238.53530	1,214.481	16.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			786.89370	810.881	16.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,245.79370	1,221.681	16.66	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			784.17220	808.095	16.68	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,253.07220	1,228.895	16.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,163.87010	1,189.049	15.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			790.87010	768.849	15.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,160.21510	1,185.330	15.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			797.21510	775.130	15.06	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,167.53880	1,192.795	15.01	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			784.53880	762.595	15.01	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			962.88320	986.492	16.48	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,219.28320	1,195.792	16.48	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			959.84470	983.408	16.50	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,226.24470	1,202.708	16.50	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			956.82040	980.332	16.52	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,233.22040	1,209.632	16.52	0.00	0	0
Total \$ / R Option											23,032,205.18	89,258	1,691,199
Total \$ / R											845,114,325.78	158,142	2,940,949
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.89890		11.85000			975,709.80	82	712
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.08950		12.03840			435,222.00	36	232
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.27630		12.22380			0.00	0	24
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.47760		12.43000			0.00	0	31
Total \$ / R MAXI Future											1,410,931.80	118	999
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			56,369.46090	60,686.633	13.21	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1,369.46090	796.633	13.21	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			55,452.48380	59,743.176	13.22	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1,452.48380	853.176	13.22	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			57,290.37190	61,655.585	13.29	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1,290.37190	765.585	13.29	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			55,088.62980	58,182.483	13.54	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			22,248.62980	20,232.484	13.54	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			56,265.74050	59,400.695	13.51	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			21,425.74050	19,450.695	13.51	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			55,675.00870	58,789.274	13.52	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			21,835.00870	19,839.274	13.52	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			70,237.35760	73,290.484	13.68	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			32,857.35760	30,660.484	13.68	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			69,718.18890	72,758.138	13.70	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			33,338.18890	31,128.138	13.70	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			70,760.50810	73,826.545	13.65	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			32,380.50810	30,196.545	13.65	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			64,627.20890	62,514.319	14.83	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			67,261.29520	69,904.147	14.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				65,261.29520	63,144.147	14.85	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				67,995.19510	70,646.613	14.80	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				63,995.19510	61,886.613	14.80	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				67,627.20890	70,274.319	14.83	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,410,931.80	118	999
£ / R	On 12/06/2015	Foreign Exchange Future			18.45140			18.55670			23,986,820.00	1,300	28,995
£ / R	On 14/09/2015	Foreign Exchange Future			18.73400			18.83850			1,067,838.00	57	3,338
£ / R	On 11/12/2015	Foreign Exchange Future			19.01460			19.11910			0.00	0	9,392
£ / R	On 14/03/2016	Foreign Exchange Future			19.32130			19.43500			0.00	0	2,035
Total £ / R Future											25,054,658.00	1,357	43,760
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put				1,448.49040	1,552.901	15.76	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				392.90560	462.400	12.02	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				106.66520	71.683	12.03	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				399.96520	470.283	12.03	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				103.78520	69.618	12.04	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				407.08520	478.218	12.04	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call				5.19040	4.301	15.76	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call				1,559.54720	1,454.560	15.48	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put				2.84720	3.160	15.48	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				109.60560	73.800	12.02	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Put				396.58600	432.962	13.00	0.00	0	18,900
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Call				516.60110	467.435	13.39	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.94	Put				618.10110	673.435	13.39	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Call				1,055.48820	971.959	12.78	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.00	Put				216.98820	237.960	12.78	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Call				945.28420	866.334	12.85	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.50	Call				735.08600	666.962	13.00	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.16	Put				266.78420	292.334	12.85	0.00	0	16,500
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call				508.65090	460.126	13.41	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Put				630.15090	686.126	13.41	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				7,858.51290	7,754.011	23.57	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				0.01290	0.011	23.57	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Call				512.61220	463.767	13.40	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.95	Put				624.11220	679.767	13.40	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Call				149.26620	132.428	15.49	0.00	0	20,000
£ / R	On 14/09/2015	Foreign Exchange Option	20.50	Put				1,810.76620	1,898.428	15.49	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.51	Call				1,078.78960	1,011.272	13.11	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	17.87	Call				1,499.35300	1,413.898	12.72	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.16	Put				333.61290	361.449	12.81	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	18.49	Put				461.15860	497.601	13.09	0.00	0	0
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Call				336.15880	315.173	15.98	0.00	0	18,900
£ / R	On 11/12/2015	Foreign Exchange Option	20.77	Put				1,987.05880	2,070.573	15.98	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			1,084.51270	1,016.722	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			465.41270	502.122	13.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			469.68960	506.672	13.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			415.06260	389.512	15.36	0.00	0	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,625.96260	1,704.912	15.36	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,090.25860	1,022.201	13.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			250.25300	269.298	12.72	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,292.71290	1,216.049	12.81	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,068.85630	1,013.679	13.67	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			823.85630	882.379	13.67	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,064.41410	1,009.453	13.68	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			829.41410	888.153	13.68	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,059.99680	1,005.243	13.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			834.99680	893.943	13.69	0.00	0	0
Total £ / R Option											0.00	0	142,130
Total £ / R											25,054,658.00	1,357	185,890
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09802		0.09779			0.00	0	11,732
¥ / R	On	14/09/2015	Foreign Exchange Future			0.09971		0.09946			0.00	0	7
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10142		0.10116			0.00	0	0
Total ¥ / R Future											0.00	0	11,739
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			780.21120	803.001	14.81	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			1.41120	0.901	14.81	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			38.24010	40.516	11.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			259.44010	238.416	11.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			0.28380	0.289	16.97	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,221.48380	1,198.189	16.97	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			972.44980	994.184	12.70	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			26.04980	22.784	12.70	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			262.82390	272.221	12.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			316.42390	300.821	12.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			60.17610	62.162	15.75	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,113.77610	1,090.762	15.75	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,186.29000	1,206.489	14.12	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			70.39000	64.389	14.12	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			493.54670	504.926	14.36	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			377.64670	362.826	14.36	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			201.42000	207.141	16.84	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,085.52000	1,065.041	16.84	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	11,739
€ / R	On	01/06/2015	Foreign Exchange Future			13.10090		13.14570			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			13.12470		13.17100			4,331,151.00	330	149,376
€ / R	On	14/09/2015	Foreign Exchange Future			13.35350		13.39850			2,003,025.00	150	25,595
€ / R	On	11/12/2015	Foreign Exchange Future			13.58140		13.62580			597,581.60	44	10,608
€ / R	On	14/03/2016	Foreign Exchange Future			13.83410		13.88560			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.36110		14.41620			0.00	0	0
Total € / R Future											6,931,757.60	524	188,579
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			0.38790	0.288	18.54	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,144.68790	1,189.388	18.54	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			0.37570	0.279	18.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,154.67570	1,199.379	18.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			0.36410	0.270	18.70	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,164.66410	1,209.370	18.70	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			0.26890	0.197	19.46	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,264.56890	1,309.297	19.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,219.17320	2,265.444	20.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			630.34310	672.131	14.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			0.16700	0.139	21.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,239.16700	2,285.439	21.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			0.18650	0.155	20.71	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,179.18650	2,225.455	20.71	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			0.17320	0.144	20.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,033.18310	1,078.611	15.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			0.17010	0.141	20.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,229.17010	2,275.441	20.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			62.70540	50.760	13.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			371.70540	406.060	13.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			21.34310	16.831	14.44	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			3.48570	3.128	14.00	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			539.87610	495.730	12.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			18.87610	21.030	12.60	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			81.78090	66.895	13.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			310.78090	342.195	13.42	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			4.18310	3.311	15.63	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			924.48570	877.828	14.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,587.53000	1,630.107	16.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			816.62160	777.070	12.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			672.78590	639.378	12.56	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			174.28590	185.878	12.56	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			221.03130	235.524	12.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			63.54900	62.160	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,925.04900	1,968.660	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			86.03000	83.607	16.99	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			64.58380	63.149	17.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,906.08380	1,949.649	17.90	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			64.06370	62.652	17.93	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			1,915.56370	1,959.152	17.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			589.53130	559.024	12.71	0.00	0	1,539
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			118.12160	123.570	12.34	0.00	0	7,900
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			105.14310	109.149	20.45	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,979.34310	3,027.749	20.45	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,689.67800	2,645.183	14.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			13.87800	13.783	14.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			218.02390	215.333	16.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,602.22390	1,643.933	16.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			836.87310	809.575	12.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			261.07310	278.175	12.62	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			448.03270	436.906	14.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			722.23270	755.506	14.25	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			220.61940	217.880	16.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,584.81940	1,626.480	16.75	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			219.33230	216.600	16.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,593.53230	1,635.200	16.77	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			752.82000	791.272	14.20	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			644.99940	632.080	14.23	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			759.39940	797.980	14.23	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			641.59620	628.805	14.25	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			765.99620	804.705	14.25	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			648.42000	635.372	14.20	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			808.69350	797.407	15.77	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,332.49350	1,376.307	15.77	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			805.94500	794.719	15.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,339.74500	1,383.619	15.78	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			803.20990	792.044	15.80	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,347.00990	1,390.944	15.80	0.00	0	0
Total € / R Option											0.00	0	149,679
Total € / R											6,931,757.60	524	338,258
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.31050		9.32320			9,310,500.00	1,000	13,982
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.41050		9.42230			282,315.00	30	1,962
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.51320		9.52470			0.00	0	41
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.62900		9.64330			0.00	0	1,000
Total AU\$ / R Future											9,592,815.00	1,030	16,985
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.87800	0.698	17.08	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			675.83730	662.469	14.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			2.63730	1.969	14.54	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			340.09230	325.704	11.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			16.89230	15.204	11.94	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			917.77670	930.599	16.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			0.95170	1.070	16.71	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			927.75170	940.570	16.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			0.90370	1.016	16.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			937.70370	950.516	16.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			924.07800	911.198	17.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			39.42480	39.979	11.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			35.50650	34.196	11.36	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			212.30650	223.696	11.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			12.48350	12.988	11.76	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			339.28350	352.488	11.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			0.97670	1.099	16.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			212.62480	200.479	11.38	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			44.74760	46.726	14.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			962.44760	976.226	14.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			43.95560	45.909	14.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			971.65560	985.409	14.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			43.09400	45.033	14.33	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			980.79400	994.533	14.33	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,182.70320	2,170.621	16.75	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			8.00320	7.421	16.75	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,281.59940	2,269.631	17.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			6.89940	6.431	17.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,232.13110	2,220.108	16.95	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			7.43110	6.908	16.95	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			376.35500	386.605	12.89	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			519.47170	515.136	12.86	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			366.17170	376.136	12.86	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			514.54620	510.350	12.87	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			371.24620	381.350	12.87	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			509.65500	505.605	12.89	0.00	0	0
Total AU\$ / R Option											0.00	0	6,456
Total AU\$ / R											9,592,815.00	1,030	23,441
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.68610		9.69660			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.82720		9.83610			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			24.62290	21.437	12.18	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			318.02290	325.337	12.18	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			23.26750	20.218	12.21	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			326.66750	334.118	12.21	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			21.97820	19.062	12.24	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			335.37820	342.962	12.24	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			169.21750	170.448	11.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			349.29870	341.736	11.43	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			173.19870	174.536	11.43	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			361.39800	353.623	11.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			165.29800	166.423	11.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			355.31750	347.648	11.42	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			12.63190		12.66430			0.00	0	7,258
CHF / R	On	14/09/2015	Foreign Exchange Future			12.88400		12.91600			0.00	0	1,607
Total CHF / R Future											0.00	0	8,865
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			832.95240	798.891	15.29	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			8.65240	6.991	15.29	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			823.18070	789.081	15.21	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			8.88070	7.181	15.21	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			813.41580	779.278	15.12	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			9.11580	7.378	15.12	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			461.64070	444.186	13.76	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			335.64070	350.186	13.76	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			456.56090	439.285	13.77	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			340.56090	355.285	13.77	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			451.51920	434.423	13.78	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			345.51920	360.423	13.78	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,865
CNH / R	On	12/06/2015	Foreign Exchange Future			1.91760		1.91030			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.93760		1.92960			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			574.98460	630.790	13.32	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			71.98460	54.790	13.32	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			742.75210	805.581	13.55	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			39.75210	29.581	13.55	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			656.93550	716.559	13.44	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			53.93550	40.559	13.44	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			363.65870	388.572	14.00	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			967.65870	912.571	14.00	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			336.62630	360.101	14.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,040.62630	984.101	14.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			311.55380	333.663	14.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,115.55380	1,057.663	14.27	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			1.76280		1.76990			0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Future			1.79520		1.80220			0.00	0	0
Total DKK / R Future								0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Call			418.33080	363.341	13.83	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Put			119.33080	135.341	13.83	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Call			349.62730	300.051	13.71	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Put			150.62730	172.051	13.71	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Call			292.44920	247.656	13.85	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Put			193.44920	219.656	13.85	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Put			239.96970	257.173	12.23	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Call			793.69920	743.594	12.21	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Put			271.69920	291.594	12.21	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Call			728.36530	681.100	12.18	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Put			306.36530	329.100	12.18	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Call			861.96970	809.173	12.23	0.00	0	0
Total DKK / R Option								0.00	0	0
Total DKK / R								0.00	0	0
KES / R On 12/06/2015 Foreign Exchange Future			0.12200		0.12240			0.00	0	10
KES / R On 14/09/2015 Foreign Exchange Future			0.12160		0.12210			0.00	0	0
KES / R On 11/12/2015 Foreign Exchange Future			0.12100		0.12240			0.00	0	1,870
Total KES / R Future								0.00	0	1,880
Total KES / R								0.00	0	1,880
NGN / R On 12/06/2015 Foreign Exchange Future			0.05980		0.05950			0.00	0	37,800
NGN / R On 14/09/2015 Foreign Exchange Future			0.05720		0.05660			0.00	0	12,000
NGN / R On 11/12/2015 Foreign Exchange Future			0.05590		0.05550			0.00	0	112,080
Total NGN / R Future								0.00	0	161,880
Total NGN / R								0.00	0	161,880
NZ\$ / R On 12/06/2015 Foreign Exchange Future			8.68820		8.64480			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			8.74990		8.70330			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			8.81920		8.77300			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Call			4.63820	6.301	11.97	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			449.83820	408.101	11.97	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			4.29080	5.843	12.01	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			459.49080	417.643	12.01	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			4.05480	5.417	12.04	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			469.25480	427.217	12.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			480.86720	446.106	11.51	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			82.34010	93.990	11.54	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			489.04010	454.090	11.54	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			86.03580	98.069	11.47	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			472.73580	438.169	11.47	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			84.16720	96.006	11.51	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			191.52210	209.042	12.55	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			528.52210	499.842	12.55	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			196.83500	214.662	12.49	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			513.83500	485.462	12.49	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			194.16090	211.833	12.52	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			521.16090	492.633	12.52	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			1.10300		1.11150			0.00	0	109
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.10460		1.11300			27,615.00	25	24,993
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.10630		1.11470			0.00	0	0
Total QUANTO € / \$ Future											27,615.00	25	25,102
Total QUANTO € / \$											27,615.00	25	25,102
RAIN	On	12/06/2015	Foreign Exchange Future			21,002.85000		20,999.93000			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			4.56760		4.55540			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.51850		4.50860			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			0.64490	0.708	16.14	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			435.24490	423.108	16.14	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			0.60900	0.665	16.32	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			445.20900	433.064	16.32	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			0.54740	0.596	16.41	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			455.14740	442.996	16.41	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			79.88770	82.818	12.06	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			181.28770	174.318	12.06	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			86.68270	89.831	11.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			168.08270	161.331	11.99	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			83.22740	86.265	12.02	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			174.62740	167.765	12.02	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	1.66130	1.65170			0.00	0	16
ZMW / R On 14/09/2015			Foreign Exchange Future	1.61510	1.60560			0.00	0	90
Total ZMW / R Future								0.00	0	106
Total ZMW / R								0.00	0	106
Total Futures								865 099 898.00	71,938	1,714,081
Total Options								23 032 205.18	89,258	1,989,464
Grand Total:								888,132,103.18	161,196	3,703,545