



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/01/2015 Foreign Exchange Future			11.62070		11.70180			0.00	0	0
\$ / R On 12/01/2015 Foreign Exchange Future			11.63320		11.71470			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.66500		11.74710			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.66900		11.75110			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.72020		11.80290			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.72210		11.80490			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.72410		11.80690			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.75010		11.83260			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.75810		11.84060			267,696,662.70	22,767	1,187,838
\$ / R On 27/03/2015 Foreign Exchange Future			11.78020		11.86240			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.79030		11.87250			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.84620		11.92860			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.90630		11.98890			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.93320		12.01590			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.93940		12.02210			32,546,804.40	2,726	88,178
\$ / R On 26/06/2015 Foreign Exchange Future			11.96840		12.05130			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.03650		12.11990			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.09630		12.18020			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.12520		12.20930			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.13340		12.21770			0.00	0	26,864
\$ / R On 28/09/2015 Foreign Exchange Future			12.16230		12.24680			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.22630		12.31050			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.28620		12.37000			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.31400		12.39760			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.32040		12.40400			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.34180		12.42530			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.51620		12.59920			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.52270		12.60570			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.71010		12.79270			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.71870		12.80130			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.92130		13.00340			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.92990		13.01200			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.11520		13.19690			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.12600		13.20770			0.00	0	0
<b>Total \$ / R Future</b>											<b>300,243,467.10</b>	<b>25,493</b>	<b>1,359,199</b>
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Call			78.11040	30.795	12.76	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Put			136.31040	170.095	12.76	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			432.34510	347.726	14.50	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			10.54510	7.026	14.50	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			322.98820	236.953	13.28	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			21.18820	16.253	13.28	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			177.69310	95.507	11.45	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			55.89310	54.807	11.45	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			664.29830	582.058	16.95	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			2.49830	1.358	16.95	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			144.33780	91.664	12.94	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			119.63780	148.464	12.94	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			138.92520	88.076	13.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			124.22520	154.876	13.00	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			149.86900	95.377	12.88	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			115.16900	142.177	12.88	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.85280	0.511	24.36	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,523.75280	2,605.511	24.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			606.48700	530.246	11.60	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			9.38700	15.245	11.60	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			560.82980	486.316	11.76	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			13.72980	21.316	11.76	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			357.42640	295.126	12.55	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			60.32640	80.126	12.55	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,447.10000	3,365.000	16.06	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	16.06	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			951.58240	868.869	13.55	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			4.48240	3.869	13.55	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			259.17820	207.323	13.22	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			128.07820	158.324	13.22	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			248.24250	197.604	13.27	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			137.14250	168.604	13.27	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			688.53670	614.767	12.24	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			35.63670	44.566	12.24	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			364.47850	313.261	13.41	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			161.57850	193.061	13.41	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			5.91840	3.645	22.66	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,703.01840	2,783.445	22.66	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			1,015.73010	933.881	12.88	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			12.83010	13.681	12.88	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,504.91970	3,422.116	22.66	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01970	0.016	22.66	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			691.54950	617.900	12.28	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			36.64950	45.800	12.28	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			633.96130	565.981	12.49	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			47.06130	61.881	12.49	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			322.59680	280.922	14.09	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			269.99680	310.822	14.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,744.85540	1,661.774	15.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			4.25540	3.674	15.04	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,526.38680	1,443.250	13.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			5.78680	5.150	13.84	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,348.16860	1,265.024	12.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,159.40040	7,241.931	27.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,840.64690	3,758.130	22.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.04690	0.030	22.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,841.33280	2,758.668	20.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.73280	0.568	20.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,286.24180	1,357.514	19.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,342.59390	2,259.707	18.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			1.99390	1.607	18.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			26.10160	22.937	23.56	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,385.50160	2,464.837	23.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00040	0.031	27.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			890.20630	956.353	17.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			96.54530	83.427	18.46	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,075.94530	1,145.327	18.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			80.62650	69.260	19.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,240.02650	1,311.160	19.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			76.84180	65.614	19.38	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			409.96390	460.942	14.97	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			136.64930	118.226	17.07	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			796.04930	860.126	17.07	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			124.88720	107.998	17.42	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			864.28720	929.898	17.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			120.80630	104.453	17.55	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			312.83760	358.432	14.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			280.98330	246.328	14.60	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	16/03/2015	Foreign Exchange Option	11.91	Put			350.38330	398.228	14.60	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			253.76040	221.905	14.93	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			403.16040	453.805	14.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			250.56390	219.042	14.97	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			189.32690	222.442	13.57	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			362.52640	317.463	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			241.92640	279.363	13.86	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			325.08220	284.701	14.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			284.48220	326.601	14.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			303.43760	266.532	14.35	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			159.54950	189.845	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			454.22560	402.426	13.42	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			163.62560	194.326	13.42	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			425.49610	375.712	13.55	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			184.89610	217.612	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			419.92690	370.542	13.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			115.32220	140.729	13.08	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			509.70480	454.243	13.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			129.10480	156.143	13.18	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			484.44620	430.616	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			143.84620	172.516	13.29	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			460.14950	407.945	13.39	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			67.24850	85.857	12.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			620.24810	558.329	12.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			79.64810	100.230	12.77	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			549.38720	491.482	13.03	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			108.78720	133.382	13.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			535.92220	478.829	13.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			33.22450	39.425	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			854.88030	778.849	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			34.28030	40.749	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			682.49060	616.021	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			61.89060	77.921	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			657.84850	593.957	12.64	1,781,870.70	3,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			23.29300	27.000	12.34	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			881.79460	804.980	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			31.19460	36.880	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			872.79680	796.236	12.36	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			32.19680	38.136	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			863.82450	787.525	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			13.87640	15.363	12.32	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,066.59370	986.055	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			15.99370	17.955	12.33	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,057.16390	976.757	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			16.56390	18.657	12.33	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			963.89300	885.100	12.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			7.56860	6.924	12.85	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	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,338.28620	1,255.143	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			7.68620	7.043	12.79	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,152.17340	1,070.668	12.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			11.57340	12.568	12.32	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,104.47640	1,023.463	12.32	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			24.43260	25.891	26.52	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,012.03260	3,095.691	26.52	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			770.82220	702.104	12.55	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			58.42220	71.904	12.55	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			454.08900	405.553	13.67	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			42.12170	52.568	12.53	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			201.68900	235.353	13.67	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			354.16490	313.976	14.23	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			301.76490	343.776	14.23	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,081.32000	1,004.594	12.48	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			18.92000	24.394	12.48	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			864.52170	792.768	12.53	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			742.87670	676.094	12.55	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			70.37670	85.794	12.55	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			226.38170	200.614	15.89	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			593.88170	650.314	15.89	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			366.06540	331.120	14.79	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			437.46540	484.920	14.79	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			54.40610	52.935	27.41	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,275.80610	3,356.735	27.41	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,160.42660	1,086.033	12.69	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			31.82660	39.833	12.69	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			857.31550	789.881	12.63	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			78.71550	93.681	12.63	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			367.49040	336.075	15.38	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			588.59040	639.775	15.38	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			80.93800	77.536	28.09	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,572.03800	3,651.236	28.09	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,108.80140	1,037.433	12.71	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			42.84720	51.978	12.74	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			59.90140	71.133	12.71	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			933.80530	866.040	12.66	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			94.90530	109.740	12.66	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			477.99730	436.888	14.30	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			389.09730	430.588	14.30	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,231.74720	1,158.278	12.74	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			484.75600	445.334	14.45	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			428.85600	472.134	14.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,098.09920	1,027.873	12.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			75.99920	88.473	12.73	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,031.52630	962.945	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			89.42630	103.545	12.72	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	11.30	Call			857.82460	794.384	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			44.67220	50.508	12.82	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,318.03120	1,241.442	12.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			45.93120	52.042	12.77	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,271.34220	1,197.546	12.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			49.24220	58.146	12.76	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,399.84670	1,465.407	18.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			174.18390	159.466	19.37	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,612.08390	1,680.066	19.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			312.04020	286.363	16.48	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			849.94020	906.963	16.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,336.77220	1,259.908	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			904.88790	963.001	16.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			231.55980	212.288	17.93	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,209.45980	1,272.888	17.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			566.87300	522.353	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			334.77300	372.953	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			201.94670	184.807	18.64	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			340.06280	378.532	13.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			557.48940	513.553	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			345.38940	384.153	14.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			752.29390	697.190	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			180.19390	207.790	12.96	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			296.98790	272.401	16.71	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			199.73390	228.941	13.11	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			664.27980	613.976	13.40	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			242.17980	274.576	13.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,015.15230	947.001	12.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			93.05230	107.600	12.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			562.16280	517.932	13.97	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			135.72460	154.984	12.68	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			783.89510	727.165	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			161.79510	187.765	12.82	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,115.00150	1,044.382	12.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			72.90150	84.982	12.73	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			721.83390	668.341	13.11	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,009.88540	942.237	12.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			108.58540	123.837	12.68	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			364.74440	336.321	16.05	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			773.44440	827.921	16.05	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			96.85970	87.520	27.82	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,925.55970	3,999.120	27.82	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,306.49220	1,231.644	12.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			55.19220	63.244	12.77	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			115.08990	104.912	27.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,145.18990	4,218.412	27.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,383.44710	1,311.633	12.83	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
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			63.54710	75.133	12.83	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,089.16110	1,025.976	12.80	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			119.26110	139.476	12.80	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			372.64770	346.338	16.66	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			962.74770	1,019.838	16.66	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			371.95590	348.030	17.25	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,161.75590	1,221.730	17.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			117.21530	114.232	27.28	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,437.01530	4,517.932	27.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,450.01970	1,381.832	12.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			69.81970	85.532	12.92	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,156.39810	1,096.743	12.84	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			126.19810	150.443	12.84	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			619.36070	580.554	14.77	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			570.06070	615.354	14.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			517.11070	484.603	15.75	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			799.41070	851.204	15.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			386.18210	362.352	17.38	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,228.48210	1,288.952	17.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			224.52970	212.465	20.69	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,306.82970	2,379.065	20.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			939.21570	885.713	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			231.51570	262.313	12.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			919.60800	866.360	12.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			241.90800	272.960	12.99	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			202.96780	192.599	21.42	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,565.26780	2,639.199	21.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,091.64840	1,035.877	12.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			163.94840	192.477	12.88	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			952.44760	898.769	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			224.74760	255.369	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			252.54240	238.289	19.90	0.00	0	100,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,034.84240	2,104.889	19.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,671.26650	1,603.480	13.29	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			53.56650	70.081	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,331.94310	1,270.751	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			94.24310	117.351	12.74	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			689.58850	648.447	14.29	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			471.88850	515.047	14.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,314.70000	1,254.833	12.75	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			97.00000	121.433	12.75	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,708.04900	1,639.764	13.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			50.34900	66.364	13.35	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			945.81750	892.226	12.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			228.11750	258.826	12.97	0.00	0	15,000
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,521.27130	1,458.397	13.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			74.47130	96.097	13.00	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,226.92390	1,172.031	12.83	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			130.12390	159.731	12.83	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,045.66150	991.787	12.93	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			198.86150	229.487	12.93	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			372.53950	350.868	17.88	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,395.73950	1,458.568	17.88	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			272.26980	257.349	19.78	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,025.46980	2,095.049	19.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			132.32880	122.683	26.81	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,685.52880	4,760.383	26.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,300.07740	1,241.526	12.76	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			139.57740	165.227	12.76	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			377.42850	357.797	18.52	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,626.92850	1,691.497	18.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			152.20840	147.105	26.92	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,821.70840	4,900.805	26.92	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,593.89040	1,531.964	13.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			83.39040	105.664	13.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			148.14920	143.222	26.76	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,228.14920	5,307.022	26.76	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,662.41200	1,597.748	13.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			92.41200	111.548	13.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,365.65350	1,306.995	12.75	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			145.65350	170.795	12.75	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			379.69470	362.398	19.10	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,859.69470	1,926.198	19.10	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			739.44050	703.016	15.01	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			681.84050	729.016	15.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,272.30930	3,191.365	16.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.30930	20.965	16.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,222.90260	3,142.327	16.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.90260	21.927	16.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,173.51620	3,093.333	16.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,231.39790	1,289.525	17.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			514.40540	490.323	17.34	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,310.40540	1,369.924	17.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			217.03120	244.612	12.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,082.36070	1,027.219	13.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			288.36070	316.819	13.06	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			340.70600	327.456	20.28	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,306.70600	2,377.056	20.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			535.39790	509.925	17.08	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			117.22020	134.869	12.84	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,528.38080	1,462.563	12.75	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			124.38080	142.163	12.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			469.29420	448.263	17.99	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,505.29420	1,567.864	17.99	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	11.40	Call			1,221.03120	1,165.012	12.91	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			19.51620	22.933	16.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,364.53280	1,307.035	12.77	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			160.53280	186.635	12.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			557.82820	530.882	16.81	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,153.82820	1,210.482	16.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,571.22020	1,505.269	12.84	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,425.32370	1,364.918	12.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			150.02370	173.118	12.67	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			380.36320	365.231	19.69	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,105.06320	2,173.431	19.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			143.31560	141.199	26.65	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,588.01560	5,669.399	26.65	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,725.33620	1,659.111	13.09	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			100.03620	117.311	13.09	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,433.64750	1,372.373	12.66	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			148.34750	170.573	12.66	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			870.48800	833.400	15.37	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			801.28800	847.200	15.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,059.18970	1,014.548	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			503.48970	541.848	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,054.79710	1,010.344	14.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			509.09710	547.644	14.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,063.60960	1,018.778	14.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			497.90960	536.078	14.00	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			816.49190	782.962	16.89	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,323.79190	1,372.862	16.89	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			813.95460	780.532	16.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,331.25460	1,380.432	16.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			819.04260	785.406	16.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,316.34260	1,365.305	16.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			823.68480	789.990	16.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,322.38480	1,371.290	16.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			821.13380	787.546	16.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,329.83380	1,378.846	16.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			826.24300	792.447	16.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,314.94300	1,363.747	16.85	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			995.21660	956.600	16.56	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,281.81660	1,325.300	16.56	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			992.35350	953.830	16.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,288.95350	1,332.530	16.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			989.51090	951.074	16.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,296.11090	1,339.774	16.60	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			999.64360	960.952	16.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,287.64360	1,331.052	16.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			996.78730	958.181	16.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,294.78730	1,338.281	16.59	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	Call			1,002.51350	963.729	16.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,280.51350	1,323.829	16.55	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,366.63270	1,322.326	14.95	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			819.73270	857.126	14.95	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,362.87710	1,318.680	14.97	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			825.97710	863.480	14.97	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,370.40720	1,325.991	14.92	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			813.50720	850.791	14.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,163.91300	1,121.240	16.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,256.21300	1,295.240	16.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,160.79950	1,118.201	16.34	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,263.09950	1,302.201	16.34	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,167.03280	1,124.285	16.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,249.33280	1,288.285	16.30	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,781,870.70</b>	<b>3,000</b>	<b>1,471,250</b>
<b>Total \$ / R</b>											<b>302,025,337.80</b>	<b>28,493</b>	<b>2,830,449</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.75810		11.84060			0.00	0	1,469
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.93940		12.02210			0.00	0	89
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.13340		12.21770			0.00	0	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.32040		12.40400			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>0.00</b>	<b>0</b>	<b>1,573</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			7,451.27180	9,430.669	12.71	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			4,247.00760	5,102.187	12.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			78,436.14520	71,074.039	12.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			4,376.14520	5,264.039	12.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			77,568.34980	70,239.838	12.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,508.34980	5,429.838	12.37	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			63,511.27180	57,240.669	12.71	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			79,307.00760	71,912.187	12.37	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			85,782.46010	79,438.436	12.68	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			13,572.46010	15,498.436	12.68	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			85,028.24250	78,709.667	12.68	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			13,818.24250	15,769.667	12.68	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			86,539.66660	80,170.603	12.68	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			13,329.66660	15,230.604	12.68	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			82,792.54280	78,167.011	13.43	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			31,022.54280	34,827.011	13.43	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			82,279.77030	77,673.992	13.46	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			31,509.77030	35,333.991	13.46	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			83,308.68470	78,663.592	13.40	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			30,538.68470	34,323.592	13.40	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			38,418.88750	42,377.351	13.53	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			94,340.27700	89,958.416	13.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				38,940.27700	42,918.416	13.56	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				93,865.37350	89,502.597	13.59	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				39,465.37350	43,462.597	13.59	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				94,818.88750	90,417.351	13.53	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>0.00</b>	<b>0</b>	<b>1,993</b>
£ / R	On 23/01/2015	Foreign Exchange Future			18.11020			18.24410			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.26180			18.39620			91,309.00	5	33,393
£ / R	On 12/06/2015	Foreign Exchange Future			18.53010			18.66450			0.00	0	5,582
£ / R	On 14/09/2015	Foreign Exchange Future			18.82220			18.95830			0.00	0	1,620
£ / R	On 11/12/2015	Foreign Exchange Future			19.10970			19.24460			0.00	0	0
<b>Total £ / R Future</b>											<b>91,309.00</b>	<b>5</b>	<b>40,595</b>
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				264.99760	187.940	12.59	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				45.29480	24.878	14.27	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				891.19480	1,004.678	14.27	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				44.30560	24.402	14.31	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				900.20560	1,014.202	14.31	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				43.33690	23.936	14.35	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				2.20250	1.036	21.00	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				2,798.10250	2,930.836	21.00	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				1.04150	0.459	23.05	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				3,456.94150	3,590.259	23.05	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				1.02030	0.453	23.12	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				506.52790	594.753	13.29	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				240.89760	297.740	12.59	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				156.40670	101.751	13.07	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				412.30670	491.551	13.07	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				120.62790	74.953	13.29	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				3,476.92030	3,610.253	23.12	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				909.23690	1,023.736	14.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				208.86660	166.882	15.40	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,102.66660	1,195.082	15.40	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,709.34450	1,579.110	13.46	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				33.14450	37.310	13.46	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				149.57070	116.897	15.94	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,393.37070	1,495.097	15.94	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				1,448.65290	1,320.129	12.95	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				52.45290	58.329	12.95	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				270.98620	221.812	14.88	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				874.78620	960.012	14.88	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				216.45730	173.806	15.34	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,070.25730	1,162.006	15.34	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				207.01060	165.193	15.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,110.81060	1,203.393	15.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			205.04130	163.522	15.43	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,118.84130	1,211.722	15.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			657.70520	585.876	14.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			843.20520	905.776	14.66	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			654.18560	582.655	14.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			849.68560	912.555	14.68	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			661.24550	589.121	14.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			836.74550	899.021	14.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			955.14680	1,026.186	15.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,978.96210	7,842.916	20.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.66210	0.716	20.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			961.03340	895.452	15.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			942.73340	1,013.252	15.03	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			957.19300	891.914	15.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			948.89300	1,019.714	15.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			953.44680	888.386	15.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,451.90020	1,353.973	13.96	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			707.30020	744.273	13.96	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,447.13980	1,349.413	13.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			712.53980	749.713	13.98	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,456.68600	1,358.551	13.94	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			702.08600	738.851	13.94	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>90,604</b>
<b>Total £ / R</b>											<b>91,309.00</b>	<b>5</b>	<b>131,199</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09752		0.09838			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09912		0.09998			648,053.10	6,538	11,837
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10090		0.10177			0.00	0	0
<b>Total ¥ / R Future</b>											<b>648,053.10</b>	<b>6,538</b>	<b>15,663</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			861.48330	781.492	13.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			23.68330	29.792	13.89	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			214.44860	176.846	15.69	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			376.64860	425.146	15.69	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			48.35890	36.503	19.26	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,210.55890	1,284.803	19.26	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,060.51830	986.883	14.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			62.21830	74.783	14.28	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			411.88700	370.462	15.47	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			413.58700	458.362	15.47	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			166.62760	146.089	18.51	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,168.32760	1,233.989	18.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,299.98460	1,228.223	15.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			122.88460	138.123	15.85	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	On	14/09/2015	Foreign Exchange Option	0.10	Call			659.30020	612.514	16.79	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			482.20020	522.414	16.79	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			346.74990	319.100	19.20	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,169.64990	1,229.000	19.20	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>648,053.10</b>	<b>6,538</b>	<b>15,663</b>
€ / R	On	23/02/2015	Foreign Exchange Future			14.30140		14.41040			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.35000		14.45870			172,200.00	12	75,588
€ / R	On	01/06/2015	Foreign Exchange Future			14.55420		14.66300			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.58390		14.69270			0.00	0	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.84180		14.95280			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			15.09940		15.21000			0.00	0	0
<b>Total € / R Future</b>											<b>172,200.00</b>	<b>12</b>	<b>93,389</b>
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			532.09170	458.702	12.46	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			111.69170	147.302	12.46	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			525.31290	452.427	12.48	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			114.91290	151.027	12.48	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			518.59250	446.209	12.50	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			118.19250	154.809	12.50	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			298.18800	249.093	13.39	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			297.78800	357.693	13.39	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			987.96270	1,081.145	16.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			85.00100	115.481	12.32	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			603.15770	533.392	12.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			733.56970	817.191	15.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			590.22050	521.277	12.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,084.06190	991.980	12.23	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			25.36190	41.980	12.23	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			743.70100	665.481	12.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			962.42890	1,054.843	16.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			203.46820	176.661	15.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			144.45770	183.392	12.68	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			205.79190	178.628	15.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			687.09190	768.628	15.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			192.26970	167.191	15.38	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,030.87900	1,125.278	16.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			181.73470	158.295	15.54	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			151.52050	191.277	12.71	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			456.19910	396.279	13.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			247.49910	296.279	13.13	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			141.12890	124.843	16.33	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,153.21530	1,250.651	17.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			136.66270	121.145	16.43	0.00	0	8,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			694.76820	776.661	15.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			201.17510	174.720	15.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			702.47510	784.720	15.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			129.57900	115.278	16.60	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			135.21250	119.943	16.46	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			996.51250	1,089.943	16.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			773.03470	858.295	15.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			145.76150	128.679	16.22	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			937.06150	1,028.679	16.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			111.91530	100.651	17.08	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			687.77020	628.717	13.30	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			334.77020	384.517	13.30	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			638.22460	581.795	13.50	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			385.22460	437.595	13.50	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			698.11130	638.516	13.26	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			325.11130	374.316	13.26	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			692.92240	633.597	13.28	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			329.92240	379.397	13.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			352.00820	324.488	15.84	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,009.30820	1,090.588	15.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			340.77680	314.442	15.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,048.07680	1,130.542	15.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			338.58400	312.482	15.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,055.88400	1,138.582	15.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,363.17590	1,278.947	12.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			70.47590	95.047	12.44	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			342.98720	316.417	15.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,040.28720	1,122.517	15.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			917.66720	991.558	15.25	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			617.38940	580.602	15.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			924.58940	998.802	15.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			623.56430	586.127	15.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			910.76430	984.327	15.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			620.46720	583.358	15.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			728.93820	790.087	14.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,819.17240	1,913.746	17.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,529.81890	1,459.119	12.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			219.81890	259.718	12.47	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			942.73140	893.065	14.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			722.73140	783.665	14.32	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			938.93820	889.487	14.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			935.16650	885.929	14.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			735.16650	796.529	14.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			529.17240	513.146	17.46	0.00	0	6,076
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>219,565</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>								<b>172,200.00</b>	<b>12</b>	<b>312,954</b>
AU\$ / R On 16/03/2015			Foreign Exchange Future		9.51840	9.55030		0.00	0	22,001
AU\$ / R On 12/06/2015			Foreign Exchange Future		9.60720	9.63880		0.00	0	7,620
AU\$ / R On 14/09/2015			Foreign Exchange Future		9.70690	9.73970		0.00	0	600
<b>Total AU\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>30,221</b>
AU\$ / R On 16/03/2015	10.00	Call	Foreign Exchange Option		88.62440	79.562	13.98	0.00	0	0
AU\$ / R On 16/03/2015	10.00	Put	Foreign Exchange Option		538.32440	561.162	13.98	0.00	0	0
AU\$ / R On 16/03/2015	9.70	Call	Foreign Exchange Option		163.63920	149.731	13.02	0.00	0	201
AU\$ / R On 16/03/2015	9.70	Put	Foreign Exchange Option		313.33920	331.331	13.02	0.00	0	0
AU\$ / R On 16/03/2015	9.99	Call	Foreign Exchange Option		90.46600	81.270	13.95	0.00	0	0
AU\$ / R On 16/03/2015	9.99	Put	Foreign Exchange Option		530.16600	552.870	13.95	0.00	0	0
AU\$ / R On 16/03/2015	10.01	Call	Foreign Exchange Option		86.81900	77.865	14.01	0.00	0	0
AU\$ / R On 16/03/2015	10.01	Put	Foreign Exchange Option		546.51900	569.465	14.01	0.00	0	0
AU\$ / R On 16/03/2015	10.20	Call	Foreign Exchange Option		58.26880	51.691	14.59	0.00	0	201
AU\$ / R On 16/03/2015	10.20	Put	Foreign Exchange Option		707.96880	733.291	14.59	0.00	0	0
AU\$ / R On 16/03/2015	9.40	Call	Foreign Exchange Option		300.81850	278.442	12.35	0.00	0	0
AU\$ / R On 16/03/2015	9.40	Put	Foreign Exchange Option		150.51850	160.042	12.35	0.00	0	201
AU\$ / R On 12/06/2015	10.24	Put	Foreign Exchange Option		747.81960	769.676	13.93	0.00	0	0
AU\$ / R On 12/06/2015	10.25	Call	Foreign Exchange Option		144.79360	135.158	13.96	0.00	0	0
AU\$ / R On 12/06/2015	10.25	Put	Foreign Exchange Option		755.99360	777.958	13.96	0.00	0	0
AU\$ / R On 12/06/2015	10.26	Call	Foreign Exchange Option		142.99290	133.466	13.98	0.00	0	0
AU\$ / R On 12/06/2015	10.26	Put	Foreign Exchange Option		764.19290	786.266	13.98	0.00	0	0
AU\$ / R On 12/06/2015	10.24	Call	Foreign Exchange Option		146.61960	136.876	13.93	0.00	0	0
AU\$ / R On 14/09/2015	10.34	Call	Foreign Exchange Option		241.40140	230.114	14.32	0.00	0	0
AU\$ / R On 14/09/2015	10.34	Put	Foreign Exchange Option		841.70140	863.214	14.32	0.00	0	0
AU\$ / R On 14/09/2015	10.35	Call	Foreign Exchange Option		239.28350	228.120	14.35	0.00	0	0
AU\$ / R On 14/09/2015	10.35	Put	Foreign Exchange Option		849.58350	871.220	14.35	0.00	0	0
AU\$ / R On 14/09/2015	10.36	Call	Foreign Exchange Option		237.18770	226.147	14.38	0.00	0	0
AU\$ / R On 14/09/2015	10.36	Put	Foreign Exchange Option		857.48770	879.247	14.38	0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>603</b>
<b>Total AU\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>30,824</b>
CAD/ R On 16/03/2015			Foreign Exchange Future		10.09740	10.18030		0.00	0	75
CAD/ R On 12/06/2015			Foreign Exchange Future		10.23240	10.31560		0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R On 16/03/2015	10.09	Call	Foreign Exchange Option		262.24120	215.876	11.47	0.00	0	0
CAD/ R On 16/03/2015	10.09	Put	Foreign Exchange Option		171.94120	208.476	11.47	0.00	0	0
CAD/ R On 16/03/2015	10.10	Call	Foreign Exchange Option		256.95700	211.174	11.48	0.00	0	0
CAD/ R On 16/03/2015	10.10	Put	Foreign Exchange Option		176.65700	213.774	11.48	0.00	0	0
CAD/ R On 16/03/2015	10.11	Call	Foreign Exchange Option		251.74650	207.026	11.52	0.00	0	0
CAD/ R On 16/03/2015	10.11	Put	Foreign Exchange Option		181.44650	219.626	11.52	0.00	0	0
CAD/ R On 12/06/2015	10.01	Put	Foreign Exchange Option		184.84940	215.890	11.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			502.47690	449.443	11.56	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			176.87690	207.043	11.56	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			496.43800	443.839	11.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			180.83800	211.439	11.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			490.44940	438.290	11.59	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			293.60670		342.88540			0.00	0	10,000
<b>Total CF CANDO CAFZ Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAFZ</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO	On	05/01/2015	Foreign Exchange Future			65.18800		144.62510			0.00	0	5,000
<b>Total CF CANDO CAGB Future</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAGB</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
CHF / R	On	16/03/2015	Foreign Exchange Future			11.93610		12.03600			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			12.14570		12.24630			0.00	0	6,452
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,760</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			89.09540	71.465	17.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,043.09540	1,125.365	17.20	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			87.92290	70.458	17.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,051.92290	1,134.358	17.23	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			86.76550	69.465	17.25	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,060.76550	1,143.365	17.25	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			669.58380	615.939	13.89	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			263.28380	310.239	13.89	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			664.06160	610.828	13.91	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			267.76160	315.128	13.91	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			658.58350	605.757	13.94	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			272.28350	320.057	13.94	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>8,760</b>
CNH / R	On	16/03/2015	Foreign Exchange Future			1.87080		1.88600			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.88570		1.90130			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,071.09820	949.864	12.84	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			111.09820	141.864	12.84	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			991.27180	874.582	12.83	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			131.27180	166.582	12.83	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			916.02300	802.346	12.81	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			156.02300	194.347	12.81	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			487.52180	552.387	13.40	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,015.99450	916.448	13.27	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			402.99450	459.448	13.27	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			957.03740	861.683	13.34	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			444.03740	504.683	13.34	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			900.52180	809.387	13.40	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.12780		0.12850			0.00	0	8
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>8</b>
NGN / R	On	16/03/2015	Foreign Exchange Future			1.66320		0.06200			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.27450		0.05420			0.00	0	56,554
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>56,886</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>56,886</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.22040		1.22110			0.00	0	60
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.22150		1.22210			0.00	0	200
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>260</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>260</b>
RAIN	On	16/03/2015	Foreign Exchange Future			21,526.41000		21,692.57000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Future			4.98250		5.00960			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.96290		4.99050			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			104.13020	92.428	10.52	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			84.53020	99.928	10.52	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			98.65510	88.104	10.56	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			89.05510	105.604	10.56	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			94.12000	83.940	10.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			94.52000	111.440	10.60	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			131.73280	119.110	9.91	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			131.23280	146.210	9.91	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			126.54100	115.165	9.95	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			136.04100	152.265	9.95	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			122.44780	111.336	9.99	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			141.94780	158.436	9.99	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.78490		1.79640			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.74470		1.76360			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total Futures</b>											<b>301 155 029.20</b>	<b>32,048</b>	<b>1,621,641</b>
<b>Total Options</b>											<b>1 781 870.70</b>	<b>3,000</b>	<b>1,782,442</b>
<b>Grand Total:</b>											<b>302,936,899.90</b>	<b>35,048</b>	<b>3,404,083</b>