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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/01/2015 Foreign Exchange Future			11.63020		11.63320			0.00	0	0
\$ / R On 23/01/2015 Foreign Exchange Future			11.63020		11.68080			6,582,693.20	566	566
\$ / R On 26/01/2015 Foreign Exchange Future			11.63570		11.63890			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.63940		11.64170			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.64310		11.64540			0.00	0	268
\$ / R On 16/02/2015 Foreign Exchange Future			11.67420		11.67700			0.00	0	1,405
\$ / R On 25/02/2015 Foreign Exchange Future			11.69080		11.69370			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.69270		11.69560			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.69460		11.69750			0.00	0	974
\$ / R On 12/03/2015 Foreign Exchange Future			11.71900		11.72200			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.72650		11.72960			337,019,610.00	28,740	1,143,735
\$ / R On 27/03/2015 Foreign Exchange Future			11.74720		11.75040			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.75660		11.75980			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.80760		11.81100			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.86320		11.86710			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.88810		11.89230			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.89380		11.89810			44,839,626.00	3,770	67,085
\$ / R On 26/06/2015 Foreign Exchange Future			11.92070		11.92520			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.98390		11.98920			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.03970		12.04580			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.06660		12.07310			0.00	0	285

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Future			12.07430		12.08090			43,588,223.00	3,610	24,900
\$ / R	On	28/09/2015	Foreign Exchange Future			12.10120		12.10820			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.15870		12.16670			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.21150		12.22120			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.23610		12.24650			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.24170		12.25230			0.00	0	36,332
\$ / R	On	21/12/2015	Foreign Exchange Future			12.26060		12.27170			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.42460		12.43710			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.43100		12.44340			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.61490		12.62620			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.62340		12.63460			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.82210		12.83210			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.83060		12.84050			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.01240		13.02120			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.02300		13.03170			0.00	0	0
<b>Total \$ / R Future</b>											<b>432,030,152.20</b>	<b>36,686</b>	<b>1,293,917</b>
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Call			58.76290	51.150	14.86	0.00	0	5,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Put			55.56290	50.950	14.86	0.00	0	0
\$ / R	On	23/01/2015	Foreign Exchange Option	11.68	Call			0.00000	39.340	14.48	0.00	0	0
\$ / R	On	23/01/2015	Foreign Exchange Option	11.68	Put			0.00000	89.140	14.48	0.00	0	0
\$ / R	On	26/01/2015	Foreign Exchange Option	11.66	Call			70.64710	62.781	12.47	0.00	0	0
\$ / R	On	26/01/2015	Foreign Exchange Option	11.66	Put			91.74710	87.081	12.47	0.00	0	4,000
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.03440	0.031	38.45	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,628.33440	2,630.631	38.45	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			496.74310	493.356	16.18	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			5.04310	3.956	16.18	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			448.73060	445.009	15.82	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			7.03060	5.609	15.82	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			225.19570	218.773	14.04	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			33.49570	29.373	14.04	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,341.70000	3,339.400	18.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			842.16290	839.673	18.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			0.46290	0.273	18.38	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			108.00450	100.614	12.89	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			102.60450	97.514	12.89	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			119.24120	111.840	13.00	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			93.84120	88.740	13.00	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			213.70570	207.362	12.35	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			116.70570	113.161	12.35	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			564.00440	559.557	11.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			20.30440	18.757	11.57	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			239.03290	231.982	12.54	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			145.33290	141.182	12.54	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.65480	0.605	23.96	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	25/02/2015	Foreign Exchange Option	14.50	Put			2,806.95480	2,809.805	23.96	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			899.94260	896.375	13.45	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			6.24260	5.575	13.45	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,395.60000	3,392.710	27.61	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.010	27.61	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			567.09370	562.563	11.62	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			21.49370	19.863	11.62	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			510.38280	505.308	11.81	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			32.88280	30.708	11.81	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			208.80630	200.633	13.12	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			266.80630	261.633	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,412.67560	1,409.353	14.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			3.07560	2.853	14.78	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,234.11720	1,230.736	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			4.51720	4.236	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,037.69720	1,034.059	12.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00220	0.002	23.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,729.74730	2,726.632	21.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.14730	0.132	21.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.65460	0.580	19.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	22.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,270.40000	7,273.500	22.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			34.19020	31.469	18.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,304.59020	1,304.969	18.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,729.60220	3,726.502	23.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,352.08430	1,352.570	18.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			6.18030	5.309	22.31	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,476.58030	2,478.809	22.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			60.59360	56.425	16.76	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			910.99360	909.925	16.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,230.25460	2,227.080	19.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			938.45870	937.519	16.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			43.59630	40.355	17.92	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,133.99630	1,133.855	17.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			151.36050	143.956	14.04	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			421.76050	417.456	14.04	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			31.68430	29.070	18.87	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			459.56760	455.565	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			68.05400	63.525	16.38	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			838.45400	837.025	16.38	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			179.27420	171.304	13.58	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			349.67420	344.804	13.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			58.05870	54.019	16.91	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			356.65550	351.838	13.63	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			153.93310	146.469	14.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			414.33310	409.969	14.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			0.00000	218.929	12.94	2,189,294.00	10,000	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	16/03/2015	Foreign Exchange Option	11.76	Put			0.00000	252.429	12.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			139.16760	132.065	14.27	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			282.94160	277.596	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			195.18990	186.967	13.35	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			315.58990	310.467	13.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			299.09410	290.497	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			179.49410	173.997	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			176.25550	168.338	13.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			235.21250	229.657	12.83	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			231.43240	222.802	12.89	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			251.83240	246.302	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			338.03650	329.603	12.44	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			148.43650	143.103	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			212.54160	204.096	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			152.66020	147.297	12.46	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			304.44580	295.864	12.57	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			174.84580	169.364	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			412.87760	404.942	12.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			103.27760	98.442	12.18	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			244.81250	236.157	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			117.20000	112.170	12.27	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			361.85050	353.554	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			132.25050	127.054	12.36	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			497.70430	490.498	11.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			68.10430	63.999	11.92	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			332.26020	323.797	12.46	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			81.58180	77.149	12.03	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			426.33460	418.507	12.14	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			96.73460	92.007	12.14	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			733.90340	728.814	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			24.30340	22.314	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			386.80000	378.670	12.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			49.86170	46.324	11.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			535.83990	528.984	11.82	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			56.23990	52.484	11.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			761.60660	756.715	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			22.00660	20.215	12.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			461.18180	453.649	12.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			22.74890	20.893	12.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			743.11400	738.092	12.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			23.51400	21.592	12.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			950.72520	946.811	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			11.12520	10.310	12.67	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			559.46170	552.823	11.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			11.52030	10.669	12.64	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			845.85850	841.476	12.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			16.25850	14.977	12.34	0.00	0	46,165

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			1,224.21750	1,220.833	13.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			4.61750	4.333	13.73	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			752.34890	747.393	12.05	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			8.09720	7.559	12.94	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			989.26780	985.487	12.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			9.66780	8.987	12.79	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,631.57340	1,628.307	15.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			1.97340	1.807	15.99	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			941.12030	937.169	12.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			2.23660	2.022	21.55	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,101.83660	3,104.822	21.55	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			646.83070	640.619	11.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			46.43070	43.419	11.72	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			334.28010	325.573	12.67	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			32.90950	30.721	11.92	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			193.88010	188.373	12.67	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			242.74180	233.969	13.22	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			302.34180	296.769	13.22	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			965.03510	960.905	12.35	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			14.63510	13.705	12.35	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			743.30950	737.921	11.92	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			619.46940	613.115	11.80	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			59.66940	56.515	11.80	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			139.33300	132.053	15.01	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			619.53300	615.453	15.01	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			263.32570	255.092	13.93	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			452.32570	447.492	13.93	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			31.36150	29.407	27.26	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,370.36150	3,371.807	27.26	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,034.23600	1,031.405	12.00	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			23.23600	23.805	12.00	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			727.80500	723.054	11.78	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			66.80500	65.454	11.78	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			273.51740	268.204	14.80	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			616.41740	615.004	14.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			51.78200	52.749	28.25	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,664.68200	3,669.548	28.25	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			977.31850	976.345	12.18	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			34.48430	37.702	12.29	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			50.21850	53.145	12.18	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			801.10750	798.943	12.02	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			84.00750	85.743	12.02	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			367.59990	362.633	13.62	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			400.49990	399.433	13.62	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,101.58430	1,100.902	12.29	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			377.03560	373.155	13.86	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			444.73560	445.055	13.86	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	10.98	Call			981.36220	981.101	12.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			63.26220	67.301	12.25	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			964.40080	964.085	12.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			66.30080	70.285	12.24	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			897.71700	897.112	12.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,685.38650	1,686.200	19.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,201.86730	1,201.719	12.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			33.76730	37.919	12.42	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,466.56100	1,466.979	18.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,183.70890	1,183.586	12.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			35.60890	39.786	12.41	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,138.67420	1,138.590	12.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			40.57420	44.790	12.37	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			123.48650	120.000	19.22	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			893.95150	893.977	16.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			219.78260	215.521	16.33	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			951.68260	951.721	16.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			168.13710	163.999	17.67	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,270.03710	1,270.199	17.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			144.66100	140.779	18.43	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			349.39130	350.539	13.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			443.12190	439.939	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			355.02190	356.139	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			286.04660	281.989	15.12	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			687.94660	688.189	15.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			232.05150	227.777	16.08	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			246.07880	247.806	12.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			518.29800	515.589	12.98	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			270.19800	271.789	12.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			451.90320	448.781	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			343.80320	344.981	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			447.49130	444.339	13.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			161.65830	163.804	12.31	0.00	0	4,800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			629.01860	626.783	12.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			180.91860	182.983	12.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			599.51870	597.183	12.58	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			201.41870	203.383	12.58	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			544.17880	541.606	12.84	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			79.61700	83.312	12.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			881.34950	880.651	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			83.24950	86.851	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			725.00130	722.964	12.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			126.90130	129.164	12.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			659.75830	657.604	12.31	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			874.67240	873.838	12.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			99.47240	103.138	12.15	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			279.01510	275.859	15.68	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	26/06/2015	Foreign Exchange Option	12.46	Put			813.81510	815.159	15.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			62.84480	62.161	27.82	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,017.64480	4,021.461	27.82	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,170.22570	1,171.120	12.41	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			45.02570	50.420	12.41	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			81.66880	83.481	27.77	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,242.46880	4,249.581	27.77	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,245.72720	1,245.297	12.39	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			56.52720	61.397	12.39	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			954.00860	953.805	12.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			114.80860	119.905	12.28	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			294.50280	292.385	16.48	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,015.30280	1,018.485	16.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			303.38810	301.440	17.25	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,227.58810	1,231.740	17.25	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			92.21760	92.003	27.51	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,546.41760	4,552.303	27.51	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,315.92560	1,312.026	12.49	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			70.12560	72.326	12.49	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,025.75650	1,023.449	12.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			129.95650	133.749	12.40	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			519.04130	517.229	14.58	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			605.94130	610.629	14.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			186.99530	185.550	21.02	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,406.09530	2,411.250	21.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			173.65430	174.900	22.08	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,672.75430	2,680.600	22.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			430.87150	429.212	15.68	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			849.97150	854.912	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			320.17310	318.497	17.46	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,299.27310	1,304.197	17.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			209.53760	207.941	20.18	0.00	0	105,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,128.63760	2,133.641	20.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			811.52840	811.100	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			240.62840	246.800	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			794.91880	794.462	12.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			254.01880	260.162	12.68	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			583.73010	582.038	14.07	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			502.83010	507.738	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			963.10240	958.939	12.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			172.20240	174.639	12.40	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			823.76920	822.399	12.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			232.86920	238.099	12.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			817.14970	816.727	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			236.24970	242.427	12.55	0.00	0	15,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,539.27490	1,531.881	12.81	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			58.37490	57.581	12.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,202.40200	1,199.435	12.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			101.50200	105.135	12.40	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,186.17670	1,183.161	12.40	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			105.27670	108.861	12.40	0.00	0	49,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,576.17710	1,568.517	12.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			55.27710	54.217	12.87	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,388.71720	1,383.188	12.52	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			80.51720	81.988	12.52	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,100.56060	1,096.210	12.42	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			142.36060	145.010	12.42	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			917.52160	913.980	12.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			209.32160	212.780	12.48	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			312.80440	311.197	18.05	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,474.60440	1,479.997	18.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			228.89620	227.481	20.09	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,120.69620	2,126.281	20.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			109.35510	108.547	27.48	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,801.15510	4,807.347	27.48	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,169.75230	1,163.505	12.45	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			153.05230	154.805	12.45	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			321.63520	320.059	18.74	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,714.93520	1,721.359	18.74	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			125.35800	124.488	27.16	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,938.65800	4,945.788	27.16	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,457.82860	1,450.752	12.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			91.12860	92.052	12.61	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			122.73350	121.433	26.98	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,351.53350	5,359.933	26.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,521.92960	1,512.683	12.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			100.72960	101.183	12.70	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,232.57160	1,223.959	12.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			161.37160	162.459	12.46	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			329.47380	326.622	19.36	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,958.27380	1,965.122	19.36	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			646.74050	640.854	15.03	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			740.24050	744.754	15.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,121.26000	3,110.613	16.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.96000	18.913	16.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,072.04140	3,061.393	16.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			19.74140	19.693	16.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,022.85500	3,012.204	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,315.24210	1,321.200	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			449.49280	445.005	17.54	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,397.19280	1,403.305	17.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			237.08420	238.603	12.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			953.35610	944.987	12.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			311.05610	313.287	12.81	0.00	0	580



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			299.87980	296.765	20.63	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,417.57980	2,425.065	20.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			467.54210	462.900	17.25	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			126.18230	126.650	12.52	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,385.69640	1,375.619	12.44	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			133.39640	133.919	12.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			410.94160	406.805	18.22	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,598.64160	1,605.105	18.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,089.38420	1,080.303	12.64	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			20.55500	20.504	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,230.44480	1,220.787	12.48	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			178.14480	179.087	12.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			486.89710	482.089	16.97	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,234.59710	1,240.389	16.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,428.48230	1,418.350	12.52	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,288.96420	1,278.484	12.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			167.26420	167.884	12.43	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			335.19770	331.481	20.01	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,213.49770	2,220.881	20.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			125.47840	123.901	27.04	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,723.77840	5,733.301	27.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,580.51200	1,569.592	12.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			108.81200	108.992	12.76	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,296.43820	1,285.939	12.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			164.73820	165.338	12.42	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			778.79850	772.056	15.52	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			871.69850	877.456	15.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			952.80290	944.713	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			549.40290	553.713	14.02	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			948.82460	940.770	14.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			555.42460	559.770	14.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			944.87840	936.849	14.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			561.47840	565.849	14.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			747.83140	745.576	17.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,411.63140	1,420.676	17.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			745.57690	743.286	17.29	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,419.37690	1,428.386	17.29	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			743.28800	741.014	17.32	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,427.08800	1,436.115	17.32	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			754.92900	752.755	17.26	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,410.32900	1,419.355	17.26	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			752.66160	750.453	17.28	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,418.06160	1,427.053	17.28	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			750.35950	748.168	17.31	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,425.75950	1,434.768	17.31	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			915.04820	916.029	17.09	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,392.94820	1,403.929	17.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			920.16440	921.119	17.05	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,378.06440	1,389.019	17.05	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			917.59670	918.568	17.07	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,385.49670	1,396.468	17.07	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			927.27270	928.350	17.04	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,376.77270	1,387.750	17.04	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			924.69850	925.786	17.06	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,384.19850	1,395.186	17.06	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			922.13710	923.234	17.08	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,391.63710	1,402.634	17.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,276.56830	1,279.895	15.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			895.36830	907.495	15.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,273.22130	1,276.553	15.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			902.02130	914.153	15.41	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,269.88550	1,273.223	15.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			908.68550	920.823	15.44	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,088.79100	1,092.627	16.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,347.09100	1,359.627	16.86	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,085.96660	1,089.813	16.87	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,354.26660	1,366.813	16.87	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,083.15520	1,087.011	16.89	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,361.45520	1,374.011	16.89	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,189,294.00</b>	<b>10,000</b>	<b>1,500,852</b>
<b>Total \$ / R</b>											<b>434,219,446.20</b>	<b>46,686</b>	<b>2,794,769</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.72650		11.72960			1,102,291.00	94	1,568
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.89380		11.89810			249,769.80	21	194
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.07430		12.08090			398,451.90	33	50
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.24170		12.25230			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,750,512.70</b>	<b>148</b>	<b>1,812</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			3,256.46530	2,989.305	11.72	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			51,276.98320	50,570.075	11.88	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			6,316.98320	5,920.074	11.88	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			67,013.49950	66,452.752	11.78	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3,053.49950	2,802.752	11.78	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			66,113.55250	65,544.638	11.75	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			3,153.55250	2,894.638	11.75	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			65,216.46530	64,639.305	11.72	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			12,690.12520	12,916.439	12.04	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			71,823.74080	71,618.835	12.07	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			13,013.74080	13,238.835	12.07	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			73,248.25340	73,052.889	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			12,438.25340	12,672.889	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			72,500.12520	72,296.439	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
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				71,736.75000	71,665.375	13.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				32,646.75000	33,235.375	13.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				71,251.58760	71,177.743	13.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				33,161.58760	33,747.743	13.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				70,769.89510	70,693.878	13.19	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				33,679.89510	34,263.878	13.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				83,433.13170	82,671.358	13.48	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				43,203.13170	43,501.358	13.48	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				82,995.47070	82,236.541	13.52	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				43,765.47070	44,066.541	13.52	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				83,874.44190	83,109.384	13.45	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				42,644.44190	42,939.384	13.45	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>1,750,512.70</b>	<b>148</b>	<b>2,232</b>
£ / R	On 23/01/2015	Foreign Exchange Future			17.65760		17.64140				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.79660		17.77800				12,457,620.00	700	33,399
£ / R	On 12/06/2015	Foreign Exchange Future			18.03830		18.02100				9,470,107.50	525	6,547
£ / R	On 14/09/2015	Foreign Exchange Future			18.30170		18.28720				0.00	0	1,020
£ / R	On 11/12/2015	Foreign Exchange Future			18.55050		18.54160				0.00	0	0
<b>Total £ / R Future</b>											<b>21,927,727.50</b>	<b>1,225</b>	<b>40,966</b>
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				12.18730	7.907	21.47	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				0.21350	0.112	27.53	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,448.81350	1,432.512	27.53	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				0.20290	0.106	27.59	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,458.80290	1,442.506	27.59	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				0.19280	0.101	27.64	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				0.01830	0.016	50.94	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				3,398.61830	3,382.415	50.94	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				0.05850	0.000	44.14	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				4,058.65850	4,042.400	44.14	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				0.06080	0.000	43.78	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				990.76640	973.654	25.03	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				590.78730	570.307	21.47	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				3.90750	2.346	24.12	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				862.50750	844.746	24.12	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				2.16640	1.254	25.03	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				4,078.66080	4,062.400	43.78	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,468.79280	1,452.501	27.64	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				35.93820	36.092	14.54	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,547.93820	1,529.491	14.54	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,102.74430	1,114.195	12.36	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				44.74430	37.595	12.36	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				19.50710	19.762	14.93	0.00	0	21,000

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	19.64	Put			1,881.50710	1,863.162	14.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			858.51370	862.316	11.76	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			80.51370	65.716	11.76	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			61.74300	59.653	14.29	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,283.74300	1,263.053	14.29	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			38.80950	38.726	14.51	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,510.80950	1,492.126	14.51	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			35.25060	35.459	14.55	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,557.25060	1,538.859	14.55	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			34.57470	34.837	14.56	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,566.57470	1,548.237	14.56	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			368.06080	359.006	15.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,197.06080	1,170.706	15.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			365.81660	356.759	15.01	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,204.81660	1,178.459	15.01	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			370.32080	361.265	14.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,189.32080	1,162.965	14.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,306.68690	1,290.247	15.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,307.95850	7,322.413	20.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.75850	0.713	20.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			639.16340	637.275	15.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,291.96340	1,275.575	15.41	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			636.51820	634.607	15.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,299.31820	1,282.907	15.42	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			633.88690	631.947	15.44	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,054.96110	1,051.732	14.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,013.36110	1,001.232	14.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,051.29880	1,048.038	14.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,019.69880	1,007.538	14.74	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,058.63940	1,055.442	14.71	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,007.03940	994.942	14.71	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>21,927,727.50</b>	<b>1,225</b>	<b>131,570</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09910		0.09990			0.00	0	3,831
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10065		0.10145			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10234		0.10317			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>17,829</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			995.57930	919.223	14.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			5.97930	8.823	14.31	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			242.96920	203.986	15.97	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			253.36920	293.586	15.97	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			44.14800	32.770	19.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,054.54800	1,122.370	19.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,177.53920	1,105.148	14.02	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			32.23920	40.148	14.02	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			450.63700	409.321	15.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			305.33700	344.321	15.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			173.93500	152.403	18.37	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,028.63500	1,087.403	18.37	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,394.07830	1,320.757	15.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			76.67830	86.457	15.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			684.58860	638.064	15.77	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			367.18860	403.764	15.77	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			349.96520	322.529	18.57	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,032.56520	1,088.229	18.57	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>17,829</b>
€ / R	On	21/01/2015	Foreign Exchange Future			13.47770		13.51990			0.00	0	0
€ / R	On	23/01/2015	Foreign Exchange Future			13.47770		13.52440			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.54790		13.59320			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.59610		13.64200			90,618,006.50	6,665	95,374
€ / R	On	01/06/2015	Foreign Exchange Future			13.77840		13.82630			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.80480		13.85310			5,411,481.60	392	19,872
€ / R	On	14/09/2015	Foreign Exchange Future			14.03620		14.08770			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.25710		14.31460			0.00	0	0
<b>Total € / R Future</b>											<b>96,029,488.10</b>	<b>7,057</b>	<b>121,953</b>
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Call			2.56810	0.537	24.91	0.00	0	10,000
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Put			382.66810	422.837	24.91	0.00	0	0
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Call			68.55380	44.863	16.96	0.00	0	5,000
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Put			114.15380	137.163	16.96	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			103.93070	87.413	14.82	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			500.73070	529.513	14.82	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			101.87080	85.652	14.86	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			508.67080	537.752	14.86	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			99.85260	83.928	14.90	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			516.65260	546.028	14.90	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			45.66430	38.815	16.66	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			862.46430	900.915	16.66	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,697.81660	1,741.295	19.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			385.68430	404.096	13.71	202,048.10	500	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			169.14740	147.701	14.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,401.70650	1,443.174	18.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			164.19070	143.307	14.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			416.08570	376.710	12.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			174.08570	180.610	12.79	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			227.68430	200.196	13.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,668.90360	1,712.227	19.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			46.39080	41.747	18.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			527.14740	551.601	14.44	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			46.95090	42.223	18.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,344.95090	1,386.123	18.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			43.70650	39.274	18.38	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,746.10470	1,789.827	19.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			41.01780	36.976	18.56	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			542.19070	567.207	14.51	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			116.84760	101.743	15.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			724.84760	755.643	15.35	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			30.90360	28.327	19.40	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,881.90970	1,926.221	20.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			29.81660	27.395	19.51	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,354.39080	1,395.647	18.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			45.83790	41.239	18.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,363.83790	1,405.139	18.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			28.10470	25.927	19.69	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			29.46450	27.093	19.55	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,707.46450	1,750.993	19.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,449.01780	1,490.876	18.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			32.03860	29.299	19.29	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,640.03860	1,683.199	19.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			23.90970	22.321	20.20	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			301.58620	279.524	14.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			785.28620	811.124	14.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			278.52540	257.953	15.18	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			862.22540	889.553	15.18	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			306.47440	284.104	14.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			770.17440	795.704	14.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			304.01840	281.803	14.85	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			777.71840	803.403	14.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			696.79760	658.171	12.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			243.69760	253.371	12.53	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			161.53370	150.350	17.91	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,658.43370	1,695.550	17.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			157.54890	146.661	18.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,694.44890	1,731.861	18.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			156.57350	145.761	18.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,703.47350	1,740.961	18.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			155.60650	144.867	18.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,712.50650	1,750.067	18.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,518.05160	1,552.365	17.10	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			354.16680	337.069	17.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,526.46680	1,560.869	17.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			357.34350	340.068	17.07	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,509.64350	1,543.868	17.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			355.75160	338.565	17.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,265.68720	1,298.562	16.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			588.01320	563.430	16.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,273.41320	1,306.330	16.10	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,281.11640	1,314.113	16.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			352.22350	336.288	19.36	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,537.62350	2,579.188	19.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			940.51750	902.489	13.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			525.91750	545.389	13.40	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			590.28720	565.662	16.08	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			585.71640	561.213	16.13	0.00	0	0
<b>Total € / R Option</b>											<b>202,048.10</b>	<b>500</b>	<b>234,565</b>
<b>Total € / R</b>											<b>96,231,536.20</b>	<b>7,557</b>	<b>356,518</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.57080		9.60690			2,392,700.00	250	23,076
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.64780		9.68480			0.00	0	9,770
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.73520		9.77370			0.00	0	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.81900		9.86010			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>2,392,700.00</b>	<b>250</b>	<b>33,596</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			246.28200	267.529	13.15	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			73.98740	65.340	14.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			457.08740	484.540	14.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			473.34970	501.141	14.08	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			42.27360	36.439	14.57	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			635.37360	665.639	14.57	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			309.36450	284.269	12.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			102.46450	113.469	12.70	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			153.18200	138.329	13.15	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			72.09570	63.619	14.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			465.19570	492.818	14.05	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			70.24970	61.941	14.08	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			131.00210	119.030	13.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			696.20210	721.230	13.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			129.17990	117.333	13.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			704.37990	729.533	13.65	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			132.85210	120.754	13.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			688.05210	712.954	13.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			780.45890	806.790	13.64	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			212.11550	200.032	13.67	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			788.41550	814.832	13.67	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			210.09280	198.094	13.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			796.39280	822.894	13.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			214.15890	201.990	13.64	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,621.39700	2,580.079	16.13	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	11/12/2015	Foreign Exchange Option	7.25	Put			11.29700	11.079	16.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,571.76000	2,530.445	15.89	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.66000	11.445	15.89	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,522.13440	2,480.824	15.66	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			12.03440	11.824	15.66	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>2,392,700.00</b>	<b>250</b>	<b>34,199</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.70720		9.77820			0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.82660		9.89830			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			408.69940	471.359	13.80	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			80.95570	72.116	13.73	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			392.75570	454.916	13.73	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			78.90190	70.316	13.77	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			400.70190	463.116	13.77	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			76.89940	68.559	13.80	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			244.97070	226.077	12.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			356.67070	409.477	12.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			251.78400	232.265	12.41	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			343.48400	395.665	12.41	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			248.35350	229.147	12.45	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			350.05350	402.547	12.45	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>0</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			204.61750		213.60840			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	02/03/2015	Foreign Exchange Future			1,767.30000		1,897.80000			0.00	0	30
<b>Total CF CANDO CAGE Future</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total CF CANDO CAGE</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
CHF / R	On	16/03/2015	Foreign Exchange Future			13.52580		13.49300			0.00	0	3,169
CHF / R	On	12/06/2015	Foreign Exchange Future			13.76550		13.73470			0.00	0	6,502
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>9,671</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			664.50760	678.120	16.87	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			161.50760	142.320	16.87	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			657.75790	671.158	16.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			164.75790	145.358	16.88	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			651.05110	664.238	16.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			168.05110	148.438	16.90	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,939.89380	1,968.867	16.59	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			45.19380	43.367	16.59	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,930.34070	1,959.286	16.56	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			45.64070	43.786	16.56	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,920.79350	1,949.709	16.52	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			46.09350	44.209	16.52	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>9,671</b>
CNH / R	On	16/03/2015	Foreign Exchange Future			1.87420		1.87320			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.88640		1.88570			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			906.37160	915.608	12.04	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			74.37160	73.608	12.04	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			825.07030	833.751	12.03	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			93.07030	91.751	12.03	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			747.15110	755.170	12.01	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			115.15110	113.170	12.01	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			842.48910	849.922	12.67	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			385.48910	385.922	12.67	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			786.79520	793.662	12.74	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			429.79520	429.662	12.74	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			733.90520	740.180	12.81	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			476.90520	476.180	12.81	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			0.12640		0.12670			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			0.06090		0.05770			0.00	0	3,620
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05720		0.05470			0.00	0	60,754
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>64,374</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>64,374</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.15940		1.16300			28,985.00	25	228

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €On 12/06/2015			1.16070		1.16430			0.00	0	150
QUANTO €On 14/09/2015			1.16250		1.16610			0.00	0	0
QUANTO €On 11/12/2015			1.16460		1.16830			0.00	0	0
<b>Total QUANTO € / \$ Future</b>								<b>28,985.00</b>	<b>25</b>	<b>378</b>
<b>Total QUANTO € / \$</b>								<b>28,985.00</b>	<b>25</b>	<b>378</b>
RAIN On 16/03/2015			21,059.95000		21,099.40000			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			4.93250		4.97500			0.00	0	0
TRY / R On 12/06/2015			4.92280		4.96340			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	4.99	Call			80.28000	59.228	11.05	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			95.28000	116.728	11.05	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			76.06210	55.814	11.10	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			101.06210	123.314	11.10	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			72.02110	52.566	11.15	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			107.02110	130.065	11.15	0.00	0	0
TRY / R On 12/06/2015	4.99	Call			113.09050	96.518	10.29	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			139.69050	163.718	10.29	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			109.21800	93.090	10.33	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			145.81800	170.290	10.33	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			105.46760	89.776	10.38	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			152.06760	176.976	10.38	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			1.77110		1.77150			0.00	0	12
ZMW / R On 12/06/2015			1.72990		1.73100			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>554 159 565.50</b>	<b>45,391</b>	<b>1,594,546</b>
<b>Total Options</b>								<b>2 391 342.10</b>	<b>10,500</b>	<b>1,827,044</b>
<b>Grand Total:</b>								<b>556,550,907.60</b>	<b>55,891</b>	<b>3,421,590</b>