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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/01/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/01/2015 Foreign Exchange Future			11.69130		11.72470			58,456,500.00	5,000	0
\$ / R On 12/01/2015 Foreign Exchange Future			11.70000		11.73340			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.73060		11.76400			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.73450		11.76780			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.78550		11.81870			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.78750		11.82060			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.78950		11.82260			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.81540		11.84850			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.82350		11.85660			83,793,144.50	7,087	1,193,025
\$ / R On 27/03/2015 Foreign Exchange Future			11.84590		11.87880			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.85600		11.88900			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.91170		11.94460			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.97180		12.00470			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.99870		12.03170			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.00490		12.03790			16,266,639.50	1,355	88,381
\$ / R On 26/06/2015 Foreign Exchange Future			12.03390		12.06690			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.10310		12.13590			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.16450		12.19670			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.19410		12.22610			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.20250		12.23450			244,050.00	20	26,884
\$ / R On 28/09/2015 Foreign Exchange Future			12.23210		12.26390			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			12.29600		12.32760			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.35580		12.38740			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.38360		12.41510			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.39000		12.42150			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.41140		12.44290			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.58450		12.61700			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.59090		12.62350			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.77690		12.81090			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.78540		12.81950			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.98640		13.02190			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.99490		13.03060			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.17880		13.21580			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.18950		13.22650			0.00	0	0
<b>Total \$ / R Future</b>											<b>158,760,334.00</b>	<b>13,462</b>	<b>1,364,609</b>
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Call			45.75430	0.000	16.03	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Put			81.05430	68.700	16.03	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			445.52280	411.300	16.03	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			0.82280	0.000	16.03	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			327.43160	291.300	16.03	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			2.73160	0.000	16.03	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			160.56850	111.300	16.03	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			15.86850	0.000	16.03	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			684.79650	651.300	16.03	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			0.09650	0.000	16.03	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			133.77740	100.564	14.78	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			90.37740	90.564	14.78	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			127.91250	95.068	14.71	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			94.51250	95.068	14.71	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Call			0.00000	74.726	15.08	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.75	Put			0.00000	124.726	15.08	997,809.60	8,000	4,000
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			139.78050	106.226	14.85	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			86.38050	86.226	14.85	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.57660	0.422	26.64	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,506.57660	2,539.822	26.64	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			621.58620	588.574	12.49	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			7.58620	7.974	12.49	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			575.04090	542.292	12.64	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			11.04090	11.692	12.64	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			363.72320	334.150	13.37	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			49.72320	53.550	13.37	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,464.00000	3,430.611	35.55	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.011	35.55	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			967.34340	933.907	16.02	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			3.34340	3.307	16.02	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			256.90800	232.280	13.85	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	11.62	Put			109.10800	117.780	13.85	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			245.33680	221.243	13.92	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			117.53680	126.743	13.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			698.52680	667.452	12.62	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			29.82680	31.952	12.62	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			363.81770	339.479	13.49	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			145.11770	153.980	13.49	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			4.06690	3.294	23.31	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,685.36690	2,717.794	23.31	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			1,028.71510	996.036	13.73	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			10.01510	10.537	13.73	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,520.61320	3,487.513	24.21	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01320	0.013	24.21	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			701.29240	670.407	12.64	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			30.69240	32.907	12.64	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			642.52930	612.364	12.55	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			39.92930	42.864	12.55	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			318.17120	296.002	13.89	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			249.67120	260.602	13.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,759.60170	1,726.624	15.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			3.00170	3.124	15.91	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,540.83680	1,508.002	14.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			4.23680	4.502	14.73	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,362.31720	1,329.679	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,143.41050	7,176.505	25.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,856.61330	3,823.511	22.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.01330	0.011	22.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,856.96920	2,823.852	20.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.36920	0.351	20.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,261.66760	1,288.212	19.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,357.87630	2,324.757	19.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			1.27630	1.257	19.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			22.04690	19.297	23.34	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,365.44690	2,395.796	23.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.01050	0.005	25.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			864.46970	888.242	17.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			87.29380	79.665	18.22	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,050.69380	1,076.165	18.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			71.89830	65.438	19.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,215.29830	1,241.938	19.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			68.26760	61.712	19.19	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			386.53350	402.702	14.73	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			126.76250	116.375	16.82	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			770.16250	792.875	16.82	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			115.10000	105.497	17.17	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			838.50000	861.997	17.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			111.06970	101.742	17.30	0.00	0	23,800

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	11.85	Put			291.29590	305.050	14.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			274.61040	256.255	14.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			328.01040	342.754	14.35	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			246.43730	229.350	14.68	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			379.83730	395.850	14.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			243.13350	226.202	14.73	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			172.84630	181.659	13.45	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			359.57460	336.676	13.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			222.97460	233.176	13.71	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			320.48630	298.618	13.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			263.88630	275.118	13.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			297.89590	278.550	14.10	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			144.73070	152.681	13.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			455.16540	430.137	13.31	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			148.56540	156.637	13.31	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			425.24870	400.837	13.43	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			168.64870	177.337	13.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			419.44630	395.159	13.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			103.41360	109.943	13.01	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			512.82640	486.721	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			116.22640	123.221	13.10	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			486.59510	460.964	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			129.99510	137.464	13.20	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			461.33070	436.181	13.29	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			59.29560	63.958	12.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			627.17960	599.279	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			70.57960	75.779	12.73	151,558.00	2,000	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			553.96350	527.164	12.96	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			97.36350	103.664	12.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			540.01360	513.443	13.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			28.06150	30.279	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			865.61080	834.740	12.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			29.01080	31.240	12.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			690.90750	661.014	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			54.30750	57.514	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			665.89560	637.458	12.61	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			19.22060	21.268	12.86	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			892.83970	861.932	12.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			26.23970	28.432	12.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			883.73750	852.843	12.74	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			27.13750	29.343	12.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			874.66150	843.779	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			11.05070	12.774	13.04	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,079.46340	1,048.181	13.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			12.86340	14.681	13.00	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,069.95470	1,038.695	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			13.35470	15.195	12.98	0.00	0	9,300

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	10.90	Call			975.82060	944.768	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			5.71720	6.179	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,352.41610	1,319.792	13.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			5.81610	6.292	13.71	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,165.69840	1,134.200	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			9.09840	10.700	13.10	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,117.65070	1,086.274	13.04	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			24.29760	21.878	26.27	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,995.49760	3,025.978	26.27	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			780.92430	750.855	12.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			52.12430	54.955	12.62	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			454.77120	431.116	13.54	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			37.03040	38.969	12.59	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			185.97120	195.216	13.54	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			350.44010	330.318	14.04	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			281.64010	294.418	14.04	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,094.81210	1,062.617	12.52	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			16.01210	16.717	12.52	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			875.83040	844.869	12.59	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			753.54550	723.209	12.62	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			64.54550	67.209	12.62	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			218.21190	204.627	15.65	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			569.21190	588.627	15.65	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			361.06370	342.919	14.53	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			416.46370	431.219	14.53	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			49.60930	47.849	27.14	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,255.00930	3,286.149	27.14	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,174.58060	1,143.196	12.83	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			29.98060	31.496	12.83	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			868.44480	838.413	12.71	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			73.84480	76.713	12.71	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			362.16540	344.974	15.10	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			567.46540	583.174	15.10	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			77.32560	74.432	28.03	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,552.62560	3,582.632	28.03	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,121.43900	1,091.222	12.82	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			40.83510	43.092	12.87	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			56.73900	59.422	12.82	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			944.14270	914.648	12.73	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			89.44270	92.848	12.73	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			475.93360	454.652	14.07	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			371.23360	382.852	14.07	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,245.53510	1,214.892	12.87	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			482.51250	461.587	14.20	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			410.81250	422.887	14.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,109.82150	1,080.164	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			71.92150	75.264	12.82	0.00	0	75,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,042.72080	1,013.302	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			84.82080	88.402	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			867.40890	838.682	12.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			43.33040	44.276	13.10	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,332.55400	1,300.500	13.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			44.65400	45.600	13.04	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,286.04240	1,253.989	12.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			48.14240	49.089	12.89	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,376.77390	1,399.083	18.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			167.32890	157.768	19.13	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,589.42890	1,612.868	19.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			305.35360	290.361	16.19	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			827.45360	845.461	16.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,351.23040	1,319.176	13.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			882.25940	900.738	16.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			224.22380	212.346	17.66	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,186.32380	1,207.446	17.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			566.62110	544.704	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			318.72110	329.804	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			194.67390	183.983	18.39	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			323.89100	335.032	13.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			556.99880	535.204	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			329.09880	340.304	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			756.60400	732.365	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			168.70400	177.465	12.82	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			290.15940	275.638	16.42	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			187.52860	196.661	12.95	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			666.48430	643.331	13.22	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			228.58430	238.431	13.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,026.20860	996.851	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			88.30860	91.951	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			561.79100	539.932	13.76	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			129.50890	133.782	12.72	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			792.69130	764.301	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			154.79130	159.401	12.68	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,126.84960	1,097.134	12.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			68.94960	72.234	12.83	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			725.42860	701.561	12.95	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,020.05860	991.423	12.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			103.15860	107.523	12.77	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			358.86440	342.258	15.76	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			751.96440	768.358	15.76	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			92.98620	87.325	27.93	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,906.08620	3,933.425	27.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,319.66390	1,288.915	12.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			52.76390	55.015	12.96	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			113.07780	107.474	27.64	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	29/07/2015	Foreign Exchange Option	16.15	Put			4,127.17780	4,154.374	27.64	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,400.10560	1,368.793	12.95	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			64.20560	65.693	12.95	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,102.52780	1,073.602	12.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			116.62780	120.502	12.76	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			368.29620	351.539	16.39	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			942.39620	958.439	16.39	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			369.44570	353.063	16.99	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,142.74570	1,158.563	16.99	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			119.47870	111.948	27.15	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,422.77870	4,447.448	27.15	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,468.85780	1,438.078	12.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			72.15780	73.578	12.92	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,173.17670	1,144.160	12.74	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			126.47670	129.660	12.74	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			620.04950	597.184	14.49	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			553.94950	563.084	14.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			516.30490	495.902	15.49	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			781.80490	793.401	15.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			384.46410	368.014	17.14	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,209.96410	1,225.514	17.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			223.45510	213.016	20.51	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,288.95510	2,310.516	20.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			952.97090	923.220	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			228.47090	230.720	12.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			932.86140	903.034	12.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			238.36140	240.534	12.82	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			201.91460	192.594	21.25	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,547.41460	2,570.094	21.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,108.61820	1,079.372	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			164.11820	166.872	12.72	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			966.52850	936.827	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			222.02850	224.327	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			251.47280	239.647	19.71	0.00	0	100,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,016.97280	2,037.147	19.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,693.17940	1,661.766	13.23	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			58.67940	59.266	13.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,354.15730	1,322.859	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			99.65730	100.359	12.65	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			692.39790	668.658	14.01	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			457.89790	466.158	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,336.87800	1,305.610	12.62	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			102.37800	103.110	12.62	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,729.88700	1,698.465	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			55.38700	55.965	13.29	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			959.73460	930.010	12.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			225.23460	227.510	12.80	0.00	0	15,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,545.77580	1,515.193	12.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			81.87580	83.093	12.97	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,248.29000	1,218.138	12.63	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			134.39000	136.038	12.63	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,062.32450	1,033.128	12.77	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			198.42450	201.028	12.77	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			371.79070	356.021	17.66	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,377.89070	1,393.921	17.66	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			271.92080	259.851	19.61	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,008.02080	2,027.751	19.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			135.20530	129.199	27.12	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,671.30530	4,697.099	27.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,318.04030	1,289.401	12.62	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			140.44030	143.401	12.62	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			376.18270	361.141	18.28	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,608.58270	1,625.141	18.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			155.18830	146.984	26.85	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,807.58830	4,830.983	26.85	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,617.70290	1,586.340	12.97	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			90.10290	90.340	12.97	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			147.11930	141.660	26.63	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,209.71930	5,235.860	26.63	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,683.94150	1,652.655	12.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			96.54150	96.855	12.99	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,381.24670	1,353.140	12.55	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			143.84670	147.340	12.55	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			378.08670	363.414	18.82	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,840.68670	1,857.614	18.82	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			740.60110	717.567	14.69	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			665.50110	673.967	14.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,289.35600	3,258.027	16.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.85600	18.027	16.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,240.13940	3,208.831	16.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.63940	18.831	16.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,190.95700	3,159.670	16.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,212.16630	1,225.013	16.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			512.54200	494.471	17.03	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,291.04200	1,304.471	17.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			212.33150	215.040	12.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,091.76820	1,063.819	12.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			280.26820	283.818	12.87	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			338.41040	325.703	19.98	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,286.91040	2,305.704	19.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			533.66630	515.013	16.77	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			117.88580	119.443	12.79	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,546.07640	1,516.206	12.71	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			124.57640	126.206	12.71	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	11/12/2015	Foreign Exchange Option	13.44	Call			467.20600	450.451	17.67	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,485.70600	1,500.451	17.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,233.83150	1,205.040	12.69	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			19.45700	19.670	16.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,380.04030	1,350.565	12.52	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			158.54030	160.565	12.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			556.24630	536.991	16.50	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,134.74630	1,146.991	16.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,589.38580	1,559.443	12.79	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,442.41310	1,410.976	12.45	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			149.51310	149.576	12.45	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			378.00200	363.952	19.38	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,085.10200	2,102.552	19.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			148.11360	135.986	26.34	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,575.21360	5,594.586	26.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,744.81540	1,713.732	12.99	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			101.91540	102.332	12.99	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,450.82310	1,419.397	12.47	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			147.92310	147.997	12.47	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			869.56060	846.733	15.07	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			782.56060	792.233	15.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,060.77480	1,036.167	13.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			487.27480	495.267	13.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,056.31620	1,031.773	13.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			492.81620	500.873	13.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,065.26630	1,040.583	13.69	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			481.76630	489.683	13.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			813.19840	791.610	16.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,302.29840	1,314.710	16.64	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			810.62930	789.091	16.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,309.72930	1,322.190	16.66	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			815.78110	794.142	16.62	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,294.88110	1,307.242	16.62	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			820.24660	798.702	16.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,300.74660	1,313.302	16.63	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			817.66380	796.170	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,308.16380	1,320.770	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			822.83680	801.243	16.61	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,293.33680	1,305.843	16.61	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			991.95040	968.505	16.35	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,260.05040	1,272.105	16.35	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			989.04690	965.645	16.37	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,267.14690	1,279.245	16.37	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			986.16400	962.799	16.39	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,274.26400	1,286.399	16.39	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			996.22390	972.858	16.36	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,265.62390	1,277.958	16.36	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	13.31	Call			993.32710	970.004	16.38	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,272.72710	1,285.104	16.38	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			999.13450	975.731	16.34	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,258.53450	1,270.831	16.34	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,365.34120	1,339.099	14.70	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			799.54120	810.299	14.70	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,361.55890	1,335.379	14.73	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			805.75890	816.579	14.73	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,369.14300	1,342.837	14.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			793.34300	804.037	14.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,160.69420	1,135.885	16.14	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,234.19420	1,246.385	16.14	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,157.52350	1,132.757	16.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,241.02350	1,253.257	16.16	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,163.87140	1,139.020	16.12	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,227.37140	1,239.520	16.12	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,149,367.60</b>	<b>10,000</b>	<b>1,461,250</b>
<b>Total \$ / R</b>											<b>159,909,701.60</b>	<b>23,462</b>	<b>2,825,859</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.82350		11.85660			413,822.50	35	1,429
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.00490		12.03790			0.00	0	89
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.20250		12.23450			0.00	0	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.39000		12.42150			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>413,822.50</b>	<b>35</b>	<b>1,533</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			3,718.08620	3,953.553	12.46	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			64,436.97070	61,544.063	12.76	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			6,776.97070	7,194.063	12.76	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			80,137.47010	77,047.236	12.46	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3,477.47010	3,697.236	12.46	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			79,237.82410	76,154.495	12.44	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			3,577.82410	3,804.495	12.44	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			78,378.08620	75,303.553	12.46	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			12,950.88800	13,378.158	12.72	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			85,978.97280	83,109.358	12.71	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			13,188.97280	13,619.358	12.71	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			87,506.00110	84,629.939	12.72	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			12,716.00110	13,139.939	12.72	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			86,740.88800	83,868.158	12.72	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			83,994.64400	81,460.982	13.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			29,544.64400	30,210.982	13.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			83,464.77800	80,936.723	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			30,014.77800	30,686.723	13.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			82,939.01900	80,416.195	13.16	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			30,489.01900	31,166.195	13.16	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	Call				94,897.64330	92,211.906	13.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				37,747.64330	38,211.906	13.18	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				94,412.80230	91,733.018	13.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				38,262.80230	38,733.018	13.21	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				95,386.20880	92,694.531	13.15	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				37,236.20880	37,694.531	13.15	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>413,822.50</b>	<b>35</b>	<b>1,953</b>
£ / R	On 23/01/2015	Foreign Exchange Future			17.84830			18.09400			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.99650			18.24270			270,379,416.00	15,024	33,383
£ / R	On 12/06/2015	Foreign Exchange Future			18.25950			18.50850			219,114.00	12	5,582
£ / R	On 14/09/2015	Foreign Exchange Future			18.55200			18.80150			0.00	0	1,620
£ / R	On 11/12/2015	Foreign Exchange Future			18.83690			19.08750			0.00	0	0
<b>Total £ / R Future</b>											<b>270,598,530.00</b>	<b>15,036</b>	<b>40,585</b>
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				176.52230	82.835	13.81	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				19.44310	8.240	16.30	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,015.44310	1,249.940	16.30	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				19.06230	8.082	16.35	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,025.06230	1,259.782	16.35	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				18.69010	7.927	16.40	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				0.53370	0.197	23.27	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				2,946.53370	3,191.897	23.27	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				0.18070	0.134	26.47	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				3,606.18070	3,851.834	26.47	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				0.18170	0.136	26.61	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				601.55240	806.322	14.44	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				302.52230	454.535	13.81	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				91.48670	36.862	14.24	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				497.48670	688.562	14.24	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				65.55240	24.622	14.44	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				3,626.18170	3,871.836	26.61	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,034.69010	1,269.627	16.40	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				152.19450	107.147	15.82	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,199.49450	1,400.647	15.82	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,558.31990	1,324.155	13.15	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				35.61990	47.655	13.15	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				104.15810	72.694	16.37	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,501.45810	1,716.194	16.37	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				1,298.34190	1,068.995	12.43	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				55.64190	72.495	12.43	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				205.41960	147.848	15.37	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				962.71960	1,151.348	15.37	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				158.90500	112.017	15.76	0.00	0	5,000

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	19.25	Put			1,166.20500	1,365.517	15.76	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			150.56020	105.963	15.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,207.86020	1,409.463	15.84	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			148.94290	104.793	15.85	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,216.24290	1,418.293	15.85	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			571.42260	475.683	15.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			912.92260	1,066.183	15.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			568.21900	472.978	15.09	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			919.71900	1,073.478	15.09	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			574.64610	478.406	15.05	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			906.14610	1,058.906	15.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,027.88360	1,164.347	15.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,822.15140	7,572.741	20.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.65140	0.741	20.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			876.38590	762.501	15.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,014.88590	1,150.501	15.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			872.87330	759.416	15.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,021.37330	1,157.416	15.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			869.38360	756.347	15.23	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,335.77790	1,201.542	14.26	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			748.27790	864.642	14.26	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,331.23400	1,197.439	14.28	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			753.73400	870.539	14.28	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,340.33300	1,205.661	14.25	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			742.83300	858.761	14.25	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>270,598,530.00</b>	<b>15,036</b>	<b>131,189</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09898		0.09830			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10060		0.09990			0.00	0	11,837
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10241		0.10169			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>15,663</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			850.13130	912.835	14.05	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			20.03130	15.335	14.05	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			193.46210	220.559	15.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			363.36210	323.059	15.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			37.10800	42.795	19.08	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,207.00800	1,145.295	19.08	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,051.22410	1,110.623	14.22	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			60.92410	51.023	14.22	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			396.12450	423.289	14.93	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			405.82450	363.689	14.93	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			152.72500	161.464	17.98	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,162.42500	1,101.864	17.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,287.98990	1,345.818	15.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			118.78990	104.418	15.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			638.59010	667.507	16.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			469.39010	426.107	16.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			328.32060	340.136	18.50	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,159.12060	1,098.736	18.50	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>15,663</b>
€ / R	On	23/02/2015	Foreign Exchange Future			14.06870		14.20930			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.11670		14.25750			2,258,672.00	160	78,888
€ / R	On	01/06/2015	Foreign Exchange Future			14.31760		14.45910			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.34680		14.48830			0.00	0	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.60480		14.74630			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.85890		15.00030			0.00	0	0
<b>Total € / R Future</b>											<b>2,258,672.00</b>	<b>160</b>	<b>96,689</b>
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			396.63290	305.087	12.87	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			177.33290	226.387	12.87	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			390.81500	300.110	12.89	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			181.51500	231.410	12.89	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			385.05460	295.195	12.91	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			185.75460	236.495	12.91	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			209.88400	155.467	14.19	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			410.58400	496.767	14.19	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,154.58180	1,271.214	17.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			138.31000	174.273	12.59	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			471.31490	379.767	12.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			884.55680	992.757	16.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			459.98100	369.806	12.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			906.93430	776.034	11.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			49.43430	59.334	11.87	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			595.81000	490.973	12.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,127.79410	1,243.730	16.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			150.13770	115.890	15.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			213.81490	263.067	12.95	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			151.87000	117.228	15.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			834.37000	940.528	15.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			142.05680	109.457	16.03	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,199.49110	1,317.233	17.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			134.48450	103.444	16.21	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			222.48100	273.106	12.99	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			343.97340	274.612	13.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			336.47340	407.912	13.61	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			105.29410	80.430	16.99	0.00	0	5,700

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	15.50	Put			1,326.83100	1,447.371	17.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			102.08180	77.914	17.09	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			842.63770	949.190	15.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			148.47890	114.568	15.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			850.97890	957.868	15.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			96.99110	73.933	17.27	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			101.03740	77.096	17.13	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,163.53740	1,280.396	17.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			926.98450	1,036.744	16.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			108.63130	83.048	16.89	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,101.13130	1,216.348	16.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			84.33100	64.071	17.75	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			578.76070	497.925	13.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			429.66070	490.325	13.64	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			534.85190	460.646	13.91	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			485.75190	553.046	13.91	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			587.94200	506.001	13.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			418.84200	478.401	13.59	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			583.33620	501.831	13.61	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			424.23620	484.231	13.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,199.20210	1,072.035	12.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			110.90210	125.235	12.32	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			299.64080	256.786	16.35	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,161.34080	1,259.986	16.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			292.17420	250.339	16.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,193.87420	1,293.539	16.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			290.34630	248.761	16.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,202.04630	1,301.961	16.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			288.53320	247.199	16.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,210.23320	1,310.399	16.50	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,054.71070	1,136.581	15.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			548.42140	489.048	15.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,062.12140	1,144.248	15.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			553.61690	493.725	15.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,047.31690	1,128.925	15.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			551.01070	491.381	15.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			839.89500	903.214	14.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			846.80350	768.898	14.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			846.50350	909.998	14.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			853.01590	916.796	14.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			490.19210	443.779	17.76	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,989.89210	2,084.879	17.76	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,386.37420	1,270.303	12.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			286.07420	311.403	12.42	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			850.19500	772.114	14.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			843.31590	765.696	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
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>219,565</b>
<b>Total € / R</b>											<b>2,258,672.00</b>	<b>160</b>	<b>316,254</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.51800		9.56530			809,030.00	85	22,040
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.60560		9.65240			0.00	0	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.70810		9.75450			0.00	0	600
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.81030		9.85530			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>809,030.00</b>	<b>85</b>	<b>30,260</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			82.24900	79.439	14.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			506.94900	551.439	14.50	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			50.93450	49.685	15.11	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			685.63450	731.685	15.11	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			298.50510	278.853	12.99	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			133.20510	160.853	12.99	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			156.31040	149.012	13.62	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			291.01040	331.012	13.62	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			80.42290	77.707	14.53	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			515.12290	559.707	14.53	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			78.63660	75.996	14.55	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			523.33660	567.996	14.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			735.82970	764.733	13.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			136.45220	118.726	13.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			744.05220	773.126	13.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			140.03520	121.966	13.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			727.63520	756.366	13.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			138.22970	120.333	13.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			228.90590	207.011	13.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			824.40590	848.911	13.80	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			226.84280	205.104	13.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			832.34280	857.004	13.82	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			230.98870	208.937	13.77	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			816.48870	840.837	13.77	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,620.50490	2,574.796	16.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			15.20490	14.496	16.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,571.06820	2,525.308	16.21	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			15.76820	15.008	16.21	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,521.65320	2,475.838	15.98	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			16.35320	15.538	15.98	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>809,030.00</b>	<b>85</b>	<b>30,863</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.02540		10.11150			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.15810		10.24590			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
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			226.26260	181.216	12.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			204.76260	245.816	12.06	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			221.41170	177.492	12.10	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			209.91170	252.092	12.10	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			217.10890	173.839	12.14	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			215.60890	258.439	12.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			206.25130	238.312	11.59	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			453.55840	397.026	11.56	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			197.65840	228.925	11.56	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			447.82920	391.692	11.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			201.92920	233.592	11.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			442.15130	386.412	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			308.89960		334.82680			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					78.02430			0.00	5,000	0
<b>Total CF CANDO CAGB Future</b>											<b>0.00</b>	<b>5,000</b>	<b>0</b>
<b>Total CF CANDO CAGB</b>											<b>0.00</b>	<b>5,000</b>	<b>0</b>
CHF / R	On	16/03/2015	Foreign Exchange Future			11.75640		11.86590			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			11.96180		12.07050			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			58.88720	46.010	17.83	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,182.98720	1,279.610	17.83	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			58.02400	45.364	17.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,192.12400	1,288.964	17.86	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			57.17520	44.728	17.89	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,201.27520	1,298.328	17.89	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			573.07560	500.356	13.99	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			342.57560	378.556	13.99	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			568.20160	495.857	14.01	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			347.70160	384.057	14.01	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			563.36310	491.396	14.03	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			352.86310	389.596	14.03	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
<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			1.88410		1.88920			0.00	0	0
CNH / R On 12/06/2015			1.89860		1.90430			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	1.79	Call			1,091.20360	1,046.085	13.00	0.00	0	0
CNH / R On 16/03/2015	1.79	Put			99.20360	105.085	13.00	0.00	0	0
CNH / R On 16/03/2015	1.80	Call			1,010.37680	966.398	12.99	0.00	0	0
CNH / R On 16/03/2015	1.80	Put			118.37680	125.398	12.99	0.00	0	0
CNH / R On 16/03/2015	1.81	Call			932.26840	889.555	12.98	0.00	0	0
CNH / R On 16/03/2015	1.81	Put			140.26840	148.555	12.98	0.00	0	0
CNH / R On 12/06/2015	1.84	Call			1,026.25070	983.118	13.22	0.00	0	0
CNH / R On 12/06/2015	1.84	Put			383.25070	397.118	13.22	0.00	0	0
CNH / R On 12/06/2015	1.85	Call			966.09240	924.191	13.27	0.00	0	0
CNH / R On 12/06/2015	1.85	Put			423.09240	438.191	13.27	0.00	0	0
CNH / R On 12/06/2015	1.86	Call			908.38410	867.753	13.32	0.00	0	0
CNH / R On 12/06/2015	1.86	Put			465.38410	481.753	13.32	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			0.12840		0.12840			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			0.05780		0.05790			0.00	0	332
NGN / R On 11/12/2015			0.05410		0.05460			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			1.19400		1.20250			0.00	0	61
QUANTO € On 12/06/2015			1.19510		1.20360			0.00	0	200
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>261</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>261</b>
RAIN On 16/03/2015			21,448.52000		21,569.37000			0.00	0	0
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 16/03/2015 Foreign Exchange Future			4.99880		4.96750			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.98210		4.95030			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			90.18170	105.393	11.57	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			112.68170	96.593	11.57	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			86.05550	100.142	11.54	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			118.55550	101.342	11.54	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			82.08210	95.692	11.58	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			124.58210	106.892	11.58	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			112.74210	127.118	10.01	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			152.44210	135.018	10.01	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			108.97800	122.828	10.05	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			158.67800	140.728	10.05	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			105.32770	118.657	10.08	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			165.02770	146.557	10.08	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			1.78090		1.79180			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.74250		1.74990			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>432 840 388.50</b>	<b>33,778</b>	<b>1,625,341</b>
<b>Total Options</b>								<b>1 149 367.60</b>	<b>10,000</b>	<b>1,772,442</b>
<b>Grand Total:</b>								<b>433,989,756.10</b>	<b>43,778</b>	<b>3,397,783</b>