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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/01/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 19/01/2015 Foreign Exchange Future			11.50310		11.52310			0.00	0	0
\$ / R On 22/01/2015 Foreign Exchange Future			11.50620		11.52750			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.51400		11.53820			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.51810		11.54190			0.00	0	268
\$ / R On 16/02/2015 Foreign Exchange Future			11.55230		11.58910			9,738,588.90	843	843
\$ / R On 25/02/2015 Foreign Exchange Future			11.56930		11.59040			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.57120		11.59230			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.57300		11.59420			0.00	0	974
\$ / R On 12/03/2015 Foreign Exchange Future			11.59730		11.61870			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.60480		11.62620			908,818,307.20	78,314	1,153,707
\$ / R On 27/03/2015 Foreign Exchange Future			11.62570		11.64740			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.63510		11.65700			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.68660		11.70890			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.74240		11.76490			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.76740		11.79000			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.77310		11.79580			70,226,541.50	5,965	78,740
\$ / R On 26/06/2015 Foreign Exchange Future			11.80000		11.82280			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.86380		11.88670			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.92030		11.94320			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.94750		11.97040			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.95530		11.97820			28,214,508.00	2,360	26,843

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 Future			11.98260		12.00540			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.04140		12.06430			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.09690		12.11990			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.12270		12.14570			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.12860		12.15170			0.00	0	36,332
\$ / R	On	21/12/2015	Foreign Exchange Future			12.14840		12.17150			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.31720		12.34050			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.32360		12.34690			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.50990		12.53220			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.51840		12.54070			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.71970		12.74100			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.72820		12.74950			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.91230		12.93270			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.92300		12.94330			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,016,997,945.60</b>	<b>87,482</b>	<b>1,316,359</b>
\$ / R	On	19/01/2015	Foreign Exchange Option	11.53	Call			59.83080	47.411	11.14	0.00	0	0
\$ / R	On	19/01/2015	Foreign Exchange Option	11.53	Put			66.73080	74.311	11.14	0.00	0	4,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Call			45.51900	37.770	12.56	0.00	0	5,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Put			148.01900	161.570	12.56	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.09540	0.105	33.17	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,731.89540	2,756.105	33.17	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			402.96600	378.613	13.09	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			14.76600	14.613	13.09	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			357.99540	333.953	12.91	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			19.79540	19.953	12.91	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			161.87350	142.613	11.99	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			73.67350	78.613	11.99	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,238.20000	3,214.000	19.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			740.26140	715.778	15.10	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			2.06140	1.778	15.10	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			80.60760	72.564	12.83	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			178.70760	194.465	12.83	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			87.14570	78.583	12.72	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			165.24570	180.483	12.72	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			0.00000	158.052	12.37	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			0.00000	185.752	12.37	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			477.22180	460.444	11.53	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			36.82180	41.144	11.53	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			188.52260	181.748	12.55	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			198.12260	212.448	12.55	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.82410	0.727	23.57	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,910.42410	2,931.427	23.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			799.27540	777.788	11.99	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			8.87540	8.488	11.99	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	26/02/2015	Foreign Exchange Option	8.30	Call			3,292.31010	3,271.200	16.49	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01010	0.000	16.49	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			480.39720	463.616	11.56	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			38.09720	42.416	11.56	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			428.42240	412.623	11.72	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			54.22240	59.623	11.72	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			170.01630	165.146	13.34	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			331.31630	347.846	13.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,309.82240	1,287.854	13.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			3.62240	3.054	13.17	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,131.61800	1,109.826	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			5.41800	5.026	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			937.29640	915.529	11.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00410	0.004	22.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,626.39310	2,604.949	19.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.19310	0.149	19.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.72580	0.567	17.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	20.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,373.80000	7,395.200	20.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			28.17620	28.977	18.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,401.97620	1,424.177	18.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,626.20410	3,604.804	22.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,449.95270	1,472.250	18.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			4.75840	4.387	21.64	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,578.55840	2,599.587	21.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			51.09450	51.515	17.05	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,004.89450	1,026.715	17.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,126.92580	2,105.367	17.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,032.84210	1,054.719	17.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			37.07730	37.403	18.12	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,230.87730	1,252.603	18.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			124.27900	121.847	14.32	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			498.07900	517.047	14.32	208,887.07	404	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			26.15270	27.050	18.96	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			538.15760	557.541	14.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			57.12920	57.377	16.67	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			930.92920	952.577	16.67	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			160.16890	156.213	13.63	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			383.96890	401.413	13.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			49.04210	49.519	17.20	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			428.41910	446.527	13.91	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			126.37490	123.857	14.27	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			490.17490	509.057	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			200.23060	194.568	13.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			294.03060	309.768	13.04	2,323,257.75	7,500	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			114.35760	112.341	14.55	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			313.94720	330.110	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			174.48630	169.918	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			348.28630	365.118	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			272.87300	262.160	12.38	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			196.67300	207.360	12.38	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			144.61910	141.326	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			222.33960	233.867	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			243.87970	234.637	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			227.67970	239.837	12.53	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			321.11950	308.865	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			154.91950	164.065	12.19	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			190.14720	184.910	13.17	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			172.76430	182.598	12.27	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			277.95010	267.067	12.36	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			191.75010	202.267	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			421.20390	406.260	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			95.00390	101.460	11.85	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			248.53960	238.667	12.49	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			130.30570	138.425	12.06	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			344.42330	331.483	12.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			138.22330	146.683	12.10	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			638.88600	618.820	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			32.68600	34.020	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			298.96430	287.398	12.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			71.77940	76.987	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			456.18030	440.444	11.74	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			79.98030	85.645	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			665.85570	644.781	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			29.65570	29.981	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			356.50570	343.225	12.06	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			30.63560	31.011	11.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			647.84580	627.283	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			31.64580	32.483	11.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			851.37130	829.702	11.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			15.17130	14.902	11.70	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			477.97940	461.787	11.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			15.70150	15.448	11.68	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			748.23260	726.811	11.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			22.03260	22.011	11.44	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,121.81850	1,100.024	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			5.61850	5.224	12.35	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			656.83560	635.811	11.21	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			11.09640	10.729	11.91	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			889.41300	867.690	11.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			13.21300	12.890	11.79	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,528.47940	1,506.678	14.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			2.27940	1.878	14.33	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			841.90150	820.248	11.68	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	27/03/2015	Foreign Exchange Option	14.85	Call			1.29890	8.084	25.49	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,203.89890	3,232.383	25.49	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			563.72270	545.417	11.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			66.32270	69.717	11.64	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			278.65280	269.612	12.71	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			44.16210	46.044	11.41	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			241.25280	253.912	12.71	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			203.64900	197.837	13.51	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			366.24900	382.137	13.51	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			867.15940	845.238	11.56	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			19.75940	19.538	11.56	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			651.56210	631.744	11.41	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			539.87120	522.083	11.74	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			82.87120	86.983	11.74	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			117.74020	115.519	15.30	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			700.74020	720.419	15.30	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			229.78450	224.684	14.27	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			520.88450	538.084	14.27	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			32.16580	32.156	27.84	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,473.26580	3,495.555	27.84	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			943.93570	922.718	11.85	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			35.03570	36.118	11.85	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			648.38430	630.036	11.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			89.48430	93.436	11.72	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			243.63850	240.740	15.10	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			688.73850	708.340	15.10	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			48.48280	48.461	27.98	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,763.58280	3,786.061	27.98	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			892.24460	872.815	11.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			48.66330	50.590	12.03	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			67.34460	70.415	11.94	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			720.86850	703.756	11.81	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			105.96850	111.356	11.81	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			328.29290	322.962	13.94	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			463.39290	480.562	13.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,013.56330	992.990	12.03	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			339.08100	334.737	14.17	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			509.08100	527.337	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			898.49380	878.970	11.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			82.69380	85.870	11.99	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			881.96240	862.595	11.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			86.16240	89.495	11.98	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			817.02590	798.326	11.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,774.60760	1,797.748	19.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,113.88260	1,092.789	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			48.08260	49.689	12.17	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,553.30190	1,576.204	18.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,096.11310	1,075.121	12.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			50.31310	52.021	12.16	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,052.06720	1,031.344	12.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			56.26720	58.244	12.12	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			110.40760	110.848	19.38	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			972.39360	994.102	16.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			197.13890	196.392	16.59	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,031.33890	1,053.292	16.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			150.60360	150.490	17.89	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,354.80360	1,377.390	17.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			129.10190	129.304	18.60	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			405.11910	422.529	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			397.20560	392.006	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			411.40560	428.906	13.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			257.22870	255.232	15.42	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			761.42870	782.132	15.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			208.19360	207.202	16.34	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			294.16730	308.076	13.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			466.08730	457.826	13.18	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			320.28730	334.726	13.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			404.97400	399.290	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			399.17400	416.190	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			400.91910	395.629	13.62	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			201.21990	212.829	12.53	0.00	0	4,800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			568.47950	557.989	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			222.67950	234.889	12.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			541.13720	531.231	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			245.33720	258.131	12.79	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			489.96730	481.176	13.05	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			101.22590	105.226	11.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			801.10060	782.578	11.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			105.30060	109.478	11.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			657.75230	645.425	12.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			161.95230	172.325	12.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			597.01990	585.929	12.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			794.95950	778.899	11.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			122.15950	128.899	11.96	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			252.35570	251.062	15.94	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			889.55570	911.062	15.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			57.14570	57.312	27.62	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,114.34570	4,137.312	27.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,084.50900	1,064.514	12.18	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			61.70900	64.514	12.18	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			71.85050	72.302	27.20	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,335.15050	4,358.502	27.20	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,159.59820	1,140.791	12.23	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			72.89820	76.991	12.23	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	11.15	Call			875.98650	859.324	12.09	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			139.28650	145.524	12.09	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			269.54920	268.230	16.68	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,092.84920	1,114.430	16.68	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			279.57680	277.382	17.38	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,306.37680	1,327.082	17.38	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			82.35280	77.102	26.76	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,639.15280	4,656.802	26.76	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,224.66740	1,206.978	12.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			81.46740	86.678	12.26	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			945.13150	929.556	12.23	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			151.93150	159.255	12.23	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			479.27880	474.626	14.78	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			668.87880	687.126	14.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			173.12550	170.872	21.01	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,494.92550	2,515.572	21.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			168.28320	165.906	22.24	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,770.08320	2,790.606	22.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			398.55350	395.134	15.85	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			920.35350	939.834	15.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			296.38030	293.593	17.57	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,378.18030	1,398.294	17.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			193.70650	191.407	20.18	0.00	0	105,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,215.50650	2,236.107	20.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			751.87490	742.760	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			283.67490	297.460	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			736.30270	727.493	12.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			298.10270	312.193	12.88	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			539.09450	534.104	14.27	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			560.89450	578.804	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			883.05840	871.287	12.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			194.85840	205.987	12.30	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			762.46000	753.133	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			274.26000	287.833	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			757.14910	747.925	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			278.94910	292.625	12.76	0.00	0	15,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,440.96870	1,422.079	12.48	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			62.76870	66.779	12.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,116.56900	1,100.518	12.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			118.36900	125.218	12.24	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,100.69450	1,084.892	12.24	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			122.49450	129.592	12.24	0.00	0	44,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,477.38230	1,458.406	12.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			59.18230	63.106	12.56	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,293.26940	1,275.806	12.16	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			87.86940	93.206	12.16	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,016.91150	1,003.523	12.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			161.51150	170.923	12.30	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			840.87120	830.938	12.40	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			235.47120	248.338	12.40	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			289.74260	286.048	18.09	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,554.34260	1,573.448	18.09	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			212.21420	208.881	20.06	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,206.81420	2,226.281	20.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			94.46970	91.993	26.77	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,889.06970	4,909.393	26.77	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,084.76590	1,072.013	12.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			170.46590	180.613	12.36	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			298.97830	295.299	18.74	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,794.67830	1,813.899	18.74	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			110.87940	107.981	26.58	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,026.57940	5,046.581	26.58	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,361.02280	1,344.383	12.26	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			96.72280	102.983	12.26	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			111.72900	109.770	26.65	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,441.82900	5,462.870	26.65	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,424.88520	1,408.499	12.35	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			104.98520	111.599	12.35	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,147.43210	1,134.974	12.39	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			177.53210	188.075	12.39	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			306.51040	304.253	19.39	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,036.61040	2,057.353	19.39	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			602.54060	600.280	15.22	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			796.84060	817.580	15.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,019.18570	2,996.373	15.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.48570	17.773	15.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,969.98620	2,947.257	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.28620	18.657	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,920.82250	2,898.183	15.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,383.80010	1,405.871	17.38	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			418.73930	417.708	17.65	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,467.03930	1,489.108	17.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			258.86190	273.458	12.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			886.10600	880.521	12.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			344.40600	361.921	12.98	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			278.92380	277.693	20.63	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,497.22380	2,519.093	20.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			435.50010	434.471	17.38	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			130.98530	138.968	12.19	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,294.12870	1,279.677	12.24	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			142.42870	151.077	12.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			382.01690	380.974	18.29	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,670.31690	1,692.374	18.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,010.56190	1,002.058	12.64	0.00	0	1,197



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	9.25	Put			19.12250	19.583	15.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,146.68410	1,135.085	12.44	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			194.98410	206.485	12.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			453.47870	452.436	17.10	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,301.77870	1,323.836	17.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,332.68530	1,317.568	12.19	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,203.84870	1,191.448	12.37	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			182.34870	193.048	12.37	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			311.62700	310.684	20.02	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,290.12700	2,312.284	20.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			107.98900	106.977	26.43	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,806.48900	5,828.577	26.43	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,483.50730	1,467.192	12.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			112.00730	118.792	12.42	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,211.10590	1,198.563	12.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			179.60590	190.163	12.36	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			732.99000	731.550	15.66	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			922.49000	944.350	15.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			900.16630	898.848	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			593.26630	615.248	14.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			896.40620	895.127	14.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			599.50620	621.527	14.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			892.67200	891.437	14.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			605.77200	627.837	14.35	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			708.23000	706.485	17.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,466.03000	1,486.585	17.27	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			706.03720	704.297	17.30	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,473.83720	1,494.397	17.30	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			703.86210	702.126	17.32	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,481.66210	1,502.226	17.32	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			715.11850	713.821	17.27	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,464.41850	1,485.421	17.27	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			712.91800	711.625	17.29	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,472.21800	1,493.225	17.29	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			710.72370	709.440	17.32	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,480.02370	1,501.040	17.32	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			872.77290	870.204	17.04	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,441.77290	1,460.504	17.04	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			877.65850	875.090	17.00	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,426.65850	1,445.390	17.00	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			875.20950	872.644	17.02	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,434.20950	1,452.944	17.02	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			884.65960	882.496	16.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,425.15960	1,444.296	16.99	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			882.20390	880.037	17.02	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,432.70390	1,451.837	17.02	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			879.75400	877.584	17.04	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	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,440.25400	1,459.384	17.04	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,227.45700	1,226.014	15.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			934.75700	953.714	15.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,224.19450	1,222.767	15.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			941.49450	960.467	15.42	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,220.94970	1,219.531	15.44	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			948.24970	967.231	15.44	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,043.87660	1,040.661	16.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,390.57660	1,407.661	16.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,041.17090	1,037.942	16.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,397.87090	1,414.942	16.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,038.47780	1,035.236	16.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,405.17780	1,422.236	16.80	0.00	0	0
<b>Total \$ / R Option</b>											<b>2,532,144.82</b>	<b>7,904</b>	<b>1,489,352</b>
<b>Total \$ / R</b>											<b>1,019,530,090.42</b>	<b>95,386</b>	<b>2,805,711</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.60480		11.62620			417,772.80	36	1,571
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.77310		11.79580			117,731.00	10	116
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.95530		11.97820			119,553.00	10	20
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.12860		12.15170			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>655,056.80</b>	<b>56</b>	<b>1,707</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,569.03970	4,840.826	11.28	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			43,450.39010	41,885.494	11.75	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			8,830.39010	9,405.494	11.75	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			57,853.05010	55,952.000	11.26	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			4,233.05010	4,472.000	11.26	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			56,995.74080	55,113.086	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			4,375.74080	4,633.086	11.25	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			56,189.03970	54,320.826	11.28	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16,195.22830	17,232.470	12.27	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			65,145.77760	63,925.672	12.29	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			16,565.77760	17,615.672	12.29	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			66,409.60100	65,164.157	12.24	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			15,829.60100	16,854.157	12.24	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			65,775.22830	64,542.470	12.27	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			66,366.39860	65,630.260	13.33	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			37,546.39860	39,100.260	13.33	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			65,912.15700	65,184.888	13.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			38,092.15700	39,654.888	13.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			65,461.16460	64,743.071	13.39	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			38,641.16460	40,213.071	13.39	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			77,828.51970	77,445.003	13.74	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			47,658.51970	49,585.003	13.74	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			77,420.09680	77,042.304	13.77	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	11.86	Put				48,250.09680	50,182.304	13.77	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				78,240.47850	77,850.262	13.71	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				47,070.47850	48,990.262	13.71	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>655,056.80</b>	<b>56</b>	<b>2,127</b>
£ / R	On 23/01/2015	Foreign Exchange Future			17.50990			17.46910			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.65100			17.60910			24,799,655.00	1,405	32,830
£ / R	On 12/06/2015	Foreign Exchange Future			17.89470			17.85370			0.00	0	6,057
£ / R	On 14/09/2015	Foreign Exchange Future			18.16120			18.12070			0.00	0	1,020
£ / R	On 11/12/2015	Foreign Exchange Future			18.41900			18.37990			0.00	0	0
<b>Total £ / R Future</b>											<b>24,799,655.00</b>	<b>1,405</b>	<b>39,907</b>
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				4.13530	4.965	13.75	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				0.04980	0.071	16.86	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,620.94980	1,580.171	16.86	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				0.04740	0.067	16.89	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,630.94740	1,590.167	16.89	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				0.04510	0.064	16.92	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				0.00860	0.021	31.35	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				3,570.90860	3,530.122	31.35	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				0.00000	0.091	39.75	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				4,230.90000	4,190.191	39.75	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				0.00000	0.094	40.00	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				1,161.42470	1,120.825	15.42	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				755.03530	715.065	13.75	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				1.03180	1.408	15.01	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				1,031.93180	991.509	15.01	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				0.52470	0.725	15.42	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				4,250.90000	4,210.194	40.00	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,640.94510	1,600.164	16.92	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				25.25510	29.264	14.19	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,706.15510	1,668.264	14.19	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				933.32300	974.471	11.04	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				44.22300	43.471	11.04	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				16.49890	18.430	14.93	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				2,047.39890	2,007.430	14.93	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				707.18470	742.921	11.20	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				98.08470	91.921	11.20	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				43.01570	48.671	13.97	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				1,433.91570	1,397.670	13.97	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				27.21620	31.426	14.16	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,668.11620	1,630.426	14.16	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				24.78570	28.745	14.20	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				1,715.68570	1,677.745	14.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			24.32450	28.235	14.21	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,725.22450	1,687.235	14.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			315.52350	328.763	15.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,311.82350	1,284.063	15.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			313.51610	326.678	15.10	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,319.81610	1,291.978	15.10	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			317.54540	330.858	15.07	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,303.84540	1,276.158	15.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,384.87150	1,359.629	14.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,141.42300	7,181.831	19.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.72300	0.631	19.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			550.30480	565.633	14.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,369.60480	1,344.434	14.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			547.93430	563.225	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,377.23430	1,352.025	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			545.57150	560.829	14.99	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			953.58750	970.239	14.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,073.68750	1,051.239	14.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			950.16220	966.787	14.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,080.26220	1,057.787	14.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			957.02850	973.706	14.40	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,067.12850	1,044.706	14.40	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>24,799,655.00</b>	<b>1,405</b>	<b>130,511</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09957		0.09808			497.86	5	3,831
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10111		0.09961			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10281		0.10128			0.00	0	0
<b>Total ¥ / R Future</b>											<b>497.86</b>	<b>5</b>	<b>17,829</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			819.13020	962.480	12.90	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.93020	5.280	12.90	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			156.98960	217.462	14.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			348.78960	260.262	14.64	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			23.31540	35.391	18.59	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,215.11540	1,078.191	18.59	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,006.38700	1,142.187	13.23	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			45.68700	31.087	13.23	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			347.46830	421.236	14.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			386.76830	310.136	14.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			123.38840	153.771	17.51	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,162.68840	1,042.671	17.51	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,223.48710	1,355.324	14.50	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			95.08710	74.324	14.50	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			572.09480	651.417	15.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			443.69480	370.417	15.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			282.04300	323.487	17.85	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,153.64300	1,042.487	17.85	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>497.86</b>	<b>5</b>	<b>17,829</b>
€ / R	On	21/01/2015	Foreign Exchange Future			13.56660		13.55810			0.00	0	0
€ / R	On	23/01/2015	Foreign Exchange Future			13.56900		13.56190			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.64200		13.63820			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.69070		13.68280			118,739,441.10	8,673	82,525
€ / R	On	01/06/2015	Foreign Exchange Future			13.87540		13.86850			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.90210		13.89540			0.00	0	11,354
€ / R	On	14/09/2015	Foreign Exchange Future			14.13610		14.13010			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.36480		14.36040			0.00	0	0
<b>Total € / R Future</b>											<b>118,739,441.10</b>	<b>8,673</b>	<b>100,586</b>
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Call			10.17410	8.549	12.46	0.00	0	10,000
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Put			352.07410	341.949	12.46	0.00	0	0
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Call			95.08750	92.585	10.95	0.00	0	5,000
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Put			103.18750	93.585	10.95	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			109.26670	112.492	13.63	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			461.06670	460.492	13.63	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			107.10890	110.351	13.67	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			468.90890	468.351	13.67	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			104.99560	108.253	13.72	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			476.79560	476.253	13.72	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			48.18480	51.595	15.40	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			819.98480	819.595	15.40	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,657.92030	1,652.961	18.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			347.91540	344.003	12.76	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			170.70660	174.636	13.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,361.78860	1,357.079	17.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			165.66120	169.584	13.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			430.53180	436.637	12.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			147.73180	145.936	12.06	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			230.71540	234.703	12.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,629.02660	1,624.092	18.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			47.23430	50.475	17.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			487.90660	483.936	13.49	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			47.78800	51.038	17.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,304.98800	1,300.338	17.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			44.58860	47.779	17.38	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,706.17930	1,701.177	18.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			42.12790	45.268	17.58	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			502.86120	498.884	13.57	0.00	0	8,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			117.77960	121.599	14.41	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			684.97960	680.899	14.41	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			31.82660	34.792	18.39	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,841.91450	1,836.789	19.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			30.72030	33.661	18.49	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,314.43430	1,309.775	17.18	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			46.68890	49.919	17.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,323.88890	1,319.219	17.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			28.97930	31.877	18.67	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			30.36200	33.294	18.53	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,667.56200	1,662.594	18.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,409.32790	1,404.568	17.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			32.98200	35.972	18.28	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,600.18200	1,595.272	18.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			24.71450	27.489	19.16	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			303.97490	308.096	14.34	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			745.47490	742.696	14.34	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			280.06360	284.185	14.63	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			821.56360	818.785	14.63	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			309.04560	313.165	14.28	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			730.54560	727.765	14.28	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			306.49770	310.618	14.31	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			737.99770	735.218	14.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			715.07620	720.146	12.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			219.67620	218.046	12.15	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			159.67210	163.485	17.32	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,614.27210	1,611.385	17.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			155.60920	159.402	17.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,650.20920	1,647.302	17.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			154.61580	158.404	17.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,659.21580	1,656.304	17.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			153.63100	157.414	17.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,668.23100	1,665.314	17.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,472.79680	1,470.362	16.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			351.30630	354.862	16.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,481.20630	1,478.762	16.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			354.49860	358.073	16.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,464.39860	1,461.973	16.55	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			352.89680	356.462	16.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,214.00000	1,217.187	15.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			582.08440	589.653	15.63	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,221.68440	1,224.853	15.63	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,229.37790	1,232.538	15.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			344.01630	349.084	18.87	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,483.61630	2,484.284	18.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			943.81150	950.809	12.93	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			483.41150	486.008	12.93	0.00	0	6,076

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	14.99	Call			584.40000	591.987	15.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			579.77790	587.338	15.65	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>234,565</b>
<b>Total € / R</b>											<b>118,739,441.10</b>	<b>8,673</b>	<b>335,151</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.41710		9.42740			4,962,811.70	527	22,805
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.49490		9.50620			0.00	0	7,870
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.58440		9.59530			0.00	0	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.67220		9.68510			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>4,962,811.70</b>	<b>527</b>	<b>31,425</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			360.21430	373.755	12.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			38.94350	40.962	13.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			601.54350	613.862	13.72	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			619.26730	631.564	13.77	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			20.50000	22.172	14.23	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			793.10000	805.072	14.23	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			192.14760	192.930	12.01	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			164.74760	175.830	12.01	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			87.61430	90.855	12.93	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			37.78930	39.798	13.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			610.38930	622.698	13.75	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			36.66730	38.664	13.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			85.30860	87.280	13.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			829.10860	842.380	13.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			84.06470	86.011	13.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			837.86470	851.111	13.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			86.57510	88.567	13.46	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			820.37510	833.667	13.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			910.80260	919.782	13.68	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			164.50140	162.585	13.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			919.20140	928.185	13.71	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			162.91950	161.005	13.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			927.61950	936.605	13.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			166.10260	164.182	13.68	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,446.92580	2,433.581	15.39	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			11.82580	11.381	15.39	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,397.34080	2,384.004	15.17	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			12.24080	11.804	15.17	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,347.77060	2,334.444	14.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			12.67060	12.244	14.94	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>4,962,811.70</b>	<b>527</b>	<b>32,028</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.70560		9.72660			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.82670		9.84830			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			66.09030	62.231	12.26	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			429.49030	446.631	12.26	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			64.35860	60.592	12.29	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			437.75860	454.992	12.29	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			62.67380	58.995	12.33	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			446.07380	463.395	12.33	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			385.83560	401.785	11.92	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			230.48310	224.627	11.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			372.18310	387.927	11.85	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			227.28420	221.532	11.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			378.98420	394.832	11.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			224.13560	218.485	11.92	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			169.37320		177.70140			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>
CHF / R	On	16/03/2015	Foreign Exchange Future			11.40640		11.39530			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			11.59930		11.58870			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			14.06110	12.324	17.61	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,608.76110	1,595.924	17.61	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			13.88020	12.184	17.66	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,618.58020	1,605.784	17.66	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			13.70200	12.048	17.71	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,628.40200	1,615.648	17.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			320.36050	327.493	14.65	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			571.66050	568.193	14.65	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			317.38020	324.473	14.68	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			578.68020	575.173	14.68	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			314.43450	321.485	14.71	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			585.73450	582.185	14.71	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>8,760</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Future			1.86230		1.86480			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.87470		1.87720			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			843.36570	822.661	11.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			95.36570	99.661	11.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			765.01800	745.285	11.68	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			117.01800	122.285	11.68	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			690.19470	671.538	11.67	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			142.19470	148.538	11.67	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			786.27280	774.726	12.36	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			414.27280	427.727	12.36	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			729.46110	719.094	12.38	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			457.46110	472.094	12.38	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			681.43530	671.979	12.52	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			509.43530	524.979	12.52	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			0.12530		0.12470			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			0.05840		0.05810			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05220		0.05230			0.00	0	56,554
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>56,886</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>56,886</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.17970		1.17690			3,539.10	3	203
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.18080		1.17800			0.00	0	150
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.18240		1.17960			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.18440		1.18180			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>3,539.10</b>	<b>3</b>	<b>353</b>
<b>Total QUANTO € / \$</b>											<b>3,539.10</b>	<b>3</b>	<b>353</b>
RAIN	On	16/03/2015	Foreign Exchange Future			21,039.32000		21,014.49000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Future			5.02570		5.02660			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	12/06/2015	Foreign Exchange Future			5.01880		5.01780			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			103.78230	103.111	10.29	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			67.18230	67.411	10.29	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			98.03800	97.431	10.27	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			71.43800	71.731	10.27	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			92.47930	91.938	10.25	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			75.87930	76.238	10.25	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			132.11280	133.369	9.28	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			104.31280	104.569	9.28	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			126.44070	127.759	9.25	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			108.64070	108.959	9.25	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			122.01760	123.364	9.30	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			114.21760	114.564	9.30	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			1.70390		1.71380			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.67430		1.67980			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>1 166 158 947.16</b>	<b>98,151</b>	<b>1,583,907</b>
<b>Total Options</b>											<b>2 532 144.82</b>	<b>7,904</b>	<b>1,815,544</b>
<b>Grand Total:</b>											<b>1,168,691,091.98</b>	<b>106,055</b>	<b>3,399,451</b>