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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/01/2015

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			11.57730		11.51320			0.00	0	0
\$ / R On 22/01/2015 Foreign Exchange Future			11.57740		11.50990			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.58840		11.52050			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.59180		11.52410			0.00	0	268
\$ / R On 16/02/2015 Foreign Exchange Future			11.62050		11.55460			0.00	0	1,405
\$ / R On 25/02/2015 Foreign Exchange Future			11.63600		11.57110			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.63790		11.57300			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.63980		11.57480			0.00	0	974
\$ / R On 12/03/2015 Foreign Exchange Future			11.66430		11.59910			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.67180		11.60660			99,070,238.40	8,488	1,145,124
\$ / R On 27/03/2015 Foreign Exchange Future			11.69300		11.62720			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.70300		11.63670			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.75650		11.68800			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.81210		11.74380			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.83700		11.76880			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.84280		11.77460			15,099,570.00	1,275	68,585
\$ / R On 26/06/2015 Foreign Exchange Future			11.86960		11.80150			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.93300		11.86530			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.98900		11.92190			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.01600		11.94930			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.02370		11.95710			18,877,209.00	1,570	26,168

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			12.05080		11.98440			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.10860		12.04300			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.16230		12.09750			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.18720		12.12270			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.19300		12.12860			0.00	0	36,332
\$ / R	On	21/12/2015	Foreign Exchange Future			12.21210		12.14800			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.37690		12.31500			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.38320		12.32140			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.56650		12.50660			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.57490		12.51510			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.77290		12.71520			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.78130		12.72370			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.96250		12.90680			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.97300		12.91750			0.00	0	0
<b>Total \$ / R Future</b>											<b>133,047,017.40</b>	<b>11,333</b>	<b>1,297,508</b>
\$ / R	On	19/01/2015	Foreign Exchange Option	11.53	Call			43.05290	55.703	6.06	0.00	0	0
\$ / R	On	19/01/2015	Foreign Exchange Option	11.53	Put			59.85290	8.403	6.06	0.00	0	4,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Call			32.92110	48.399	12.07	0.00	0	5,000
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Put			153.02110	100.999	12.07	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.09830	0.091	34.48	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,749.59830	2,681.691	34.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			383.54690	447.699	14.45	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			13.04690	9.299	14.45	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			338.13670	400.815	14.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			17.63670	12.415	14.12	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			140.54980	187.503	12.48	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			70.04980	49.104	12.48	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,220.50000	3,288.400	19.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	19.54	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			722.07740	789.564	16.73	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			1.57740	1.164	16.73	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			67.74230	90.609	12.46	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			183.64230	138.809	12.46	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			73.81470	98.371	12.34	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			169.71470	126.571	12.34	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			151.01470	182.626	11.98	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			176.41470	142.126	11.98	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			457.76700	513.542	11.37	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			36.66700	27.542	11.37	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			174.59260	207.030	12.29	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			203.49260	171.030	12.29	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.76750	0.639	23.30	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,929.66750	2,864.639	23.30	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			778.49570	843.394	12.77	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			7.39570	7.395	12.77	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			3,273.00690	3,337.907	25.43	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00690	0.007	25.43	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			460.86380	516.752	11.43	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			37.86380	28.852	11.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			409.08650	462.357	11.61	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			54.28650	42.557	11.61	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			157.35580	183.064	13.03	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			338.25580	298.764	13.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,290.27960	1,355.510	14.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			3.67960	3.711	14.34	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,112.46930	1,177.355	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			5.86930	5.555	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			917.91540	982.121	12.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00510	0.004	22.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,606.78180	2,671.992	20.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.18180	0.192	20.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.67430	0.720	18.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	21.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,393.40000	7,328.200	21.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			22.69610	27.381	18.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,416.09610	1,355.581	18.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,606.60510	3,671.804	22.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,464.29600	1,403.508	18.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			3.29560	4.359	21.43	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,596.69560	2,532.559	21.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			44.05460	51.466	16.45	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,017.45460	959.666	16.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,107.27430	2,172.520	18.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,045.57880	987.471	16.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			30.72820	36.574	17.52	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,244.12820	1,184.774	17.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			112.76530	131.505	13.90	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			506.16530	459.706	13.90	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			20.89600	25.308	18.26	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			546.65470	498.738	14.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			49.59310	57.942	16.08	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			942.99310	886.142	16.08	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			147.39700	171.167	13.27	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			390.79700	349.367	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			42.17880	49.271	16.59	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			435.75300	392.191	13.52	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			114.77900	133.823	13.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			498.17900	452.023	13.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			186.36030	215.309	12.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			299.76030	263.509	12.72	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			103.25470	120.538	14.11	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			319.92730	282.416	12.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			161.28980	186.964	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			354.68980	315.164	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			255.46360	294.469	12.27	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			198.86360	172.669	12.27	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			132.35300	153.991	13.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			224.78210	196.301	12.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			227.26140	263.040	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			230.66140	201.240	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			303.34710	346.423	12.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			156.74710	134.623	12.12	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			176.52730	204.216	12.85	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			174.73820	150.817	12.19	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			260.49440	299.956	12.25	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			193.89440	168.156	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			403.02190	452.892	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			96.42190	81.092	11.86	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			231.38210	268.101	12.35	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			131.95000	112.463	12.02	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			326.52290	371.368	12.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			139.92290	119.568	12.06	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			619.00770	679.252	11.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			32.40770	27.452	11.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			281.33820	322.617	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			73.06610	60.763	11.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			437.91170	489.709	11.78	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			81.31170	67.909	11.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			645.26170	706.874	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			28.66170	25.073	11.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			338.55000	384.263	12.02	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			29.57590	25.843	11.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			627.56130	688.436	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			30.96130	26.636	11.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			831.74990	895.418	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			15.14990	13.618	12.37	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			459.66610	512.563	11.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			15.64660	14.044	12.34	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			728.15860	790.874	11.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			21.55860	19.074	11.99	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,102.66670	1,167.529	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			6.06670	5.729	13.36	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			636.17590	697.643	11.63	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			11.31540	10.321	12.69	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			869.91130	933.841	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			13.31130	12.041	12.51	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,508.86140	1,574.123	15.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			2.26140	2.323	15.50	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			822.24660	885.844	12.34	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			1.41730	1.740	20.95	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,224.21730	3,158.740	20.95	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			543.97280	600.386	11.82	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			66.77280	57.386	11.82	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			262.47510	301.791	12.68	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			44.27440	39.533	11.82	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			245.27510	218.791	12.68	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			189.48260	218.462	13.30	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			372.28260	335.462	13.30	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			847.07120	910.996	12.18	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			19.87120	17.996	12.18	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			631.47440	692.533	11.82	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			520.19200	575.984	11.94	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			83.49200	72.984	11.94	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			107.58430	125.011	15.04	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			710.88430	662.011	15.04	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			216.94800	246.247	14.17	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			528.94800	489.747	14.17	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			25.78100	29.437	27.11	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,487.78100	3,422.937	27.11	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			921.37780	987.514	12.10	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			33.37780	31.014	12.10	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			627.32770	686.809	11.90	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			89.32770	80.309	11.90	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			232.34930	257.934	14.91	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			698.54930	655.834	14.91	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			43.47420	49.556	27.82	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,779.67420	3,717.456	27.82	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			870.11540	934.051	12.14	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			47.28290	44.350	12.23	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			66.31540	61.951	12.14	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			699.79690	760.669	11.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			105.99690	98.569	11.99	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			314.26300	347.827	13.77	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			470.46300	435.727	13.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			991.08290	1,056.450	12.23	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			325.69670	357.768	13.97	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			516.89670	480.768	13.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			875.53860	939.050	12.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			80.93860	76.250	12.17	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			859.02800	922.354	12.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			84.42800	79.554	12.16	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			794.20350	856.726	12.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,790.43070	1,732.518	19.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,090.93800	1,156.285	12.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			46.33800	43.485	12.32	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,568.32200	1,512.330	18.38	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			1,073.15370	1,138.383	12.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			48.55370	45.583	12.31	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,029.07970	1,093.994	12.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			54.47970	51.194	12.28	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			105.03070	115.318	19.15	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			984.38830	935.943	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			188.38560	207.016	16.35	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,043.78560	994.216	16.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			143.55060	157.616	17.65	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,368.95060	1,314.816	17.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			122.92200	135.130	18.38	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			411.59340	381.137	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			382.56320	419.738	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			417.96320	386.938	13.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			246.31820	270.640	15.18	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			771.71820	727.840	15.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			198.98830	218.743	16.11	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			298.11020	274.015	12.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			449.03040	491.950	13.05	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			324.43040	299.150	13.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			389.86370	428.173	13.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			405.26370	375.373	13.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			386.19340	423.937	13.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			204.41380	185.137	12.40	0.00	0	4,800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			550.65530	598.368	12.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			226.05530	205.568	12.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			523.49930	570.005	12.66	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			248.89930	227.205	12.66	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			472.71020	516.815	12.92	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			99.60350	93.926	12.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			778.31600	840.620	12.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			103.71600	97.820	12.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			639.39520	690.724	12.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			164.79520	147.924	12.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			579.01380	627.937	12.40	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			773.55510	833.734	12.04	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			122.05510	114.134	12.04	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			242.56790	264.795	15.71	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			901.06790	855.196	15.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			53.29060	59.577	27.56	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,131.79060	4,069.977	27.56	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,061.72110	1,126.043	12.28	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			60.22110	56.443	12.28	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			68.74490	78.277	27.40	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,353.44490	4,295.277	27.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,137.39810	1,200.239	12.25	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			72.09810	67.239	12.25	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			852.96670	913.647	12.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			137.66670	130.647	12.17	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			259.96760	281.670	16.50	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,104.66760	1,058.670	16.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			269.78090	292.409	17.29	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,317.88090	1,273.409	17.29	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			73.89790	87.009	27.21	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,651.99790	4,598.009	27.21	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,203.72390	1,265.314	12.26	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			81.82390	76.314	12.26	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			923.50640	983.481	12.30	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			151.60640	144.481	12.30	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			465.22930	501.331	14.69	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			675.92930	645.331	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			165.58130	180.636	21.01	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,508.48130	2,456.936	21.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			160.76300	172.709	22.15	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,783.66300	2,729.009	22.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			385.95480	416.738	15.77	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			928.85480	893.038	15.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			285.80630	309.801	17.51	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,388.70630	1,346.101	17.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			185.59430	202.347	20.18	0.00	0	105,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,228.49430	2,178.647	20.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			734.23810	782.688	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			287.13810	268.988	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			718.82380	766.706	12.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			301.72380	283.006	12.76	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			524.12940	563.351	14.17	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			567.02940	539.651	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			864.20750	921.148	12.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			197.10750	187.448	12.32	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			744.71530	793.545	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			277.61530	259.845	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			739.45650	788.096	12.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			282.35650	264.396	12.64	0.00	0	15,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,419.61850	1,484.389	12.59	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			62.51850	60.689	12.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,096.10670	1,156.515	12.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			119.00670	112.815	12.27	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,080.31520	1,140.530	12.28	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			123.21520	116.830	12.28	0.00	0	44,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,456.00260	1,520.909	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			58.90260	57.209	12.66	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,272.80570	1,336.115	12.27	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			88.40570	85.315	12.27	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			997.85940	1,056.083	12.32	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			163.45940	155.283	12.32	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			823.28670	878.650	12.42	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			238.88670	227.850	12.42	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			279.01600	303.606	18.11	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,564.61600	1,522.806	18.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			203.19340	222.014	20.11	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,218.79340	2,171.214	20.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			88.77060	100.124	27.02	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,904.37060	4,849.324	27.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,065.88250	1,123.644	12.37	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			172.88250	165.044	12.37	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			288.05420	313.232	18.80	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,805.05420	1,764.632	18.80	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			104.51800	121.599	27.08	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,041.51800	4,992.999	27.08	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,340.47070	1,403.186	12.34	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			97.47070	94.586	12.34	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			106.14200	116.333	26.78	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,458.64200	5,404.033	26.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,403.18300	1,465.888	12.44	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			105.68300	103.588	12.44	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,127.36830	1,185.343	12.40	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			179.86830	173.043	12.40	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			296.17910	320.363	19.42	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,048.67910	2,008.063	19.42	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			587.81590	628.122	15.19	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			805.11590	780.922	15.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,996.19640	3,061.170	16.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			17.59640	18.170	16.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,946.93300	3,011.827	15.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			18.33300	18.827	15.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,897.70170	2,962.508	15.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,394.72900	1,361.410	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			406.85190	436.906	17.64	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,478.25190	1,443.905	17.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			262.67620	254.347	12.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			868.14770	917.622	12.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			349.54770	334.622	12.88	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			269.63320	290.962	20.66	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,511.03320	2,467.962	20.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			423.32900	454.410	17.36	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			132.28230	130.643	12.31	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,272.55100	1,331.550	12.24	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			143.95100	138.550	12.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			370.76580	399.058	18.30	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,682.16580	1,646.058	18.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			991.27620	1,047.347	12.65	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			19.10170	19.508	15.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,126.14490	1,183.772	12.44	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			197.54490	190.772	12.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			441.01480	473.175	17.08	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,312.41480	1,280.175	17.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,310.88230	1,373.643	12.31	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,182.54090	1,240.760	12.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			184.54090	178.660	12.39	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			302.00930	325.296	20.05	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,304.00930	2,263.196	20.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			103.24210	114.714	26.63	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,825.24210	5,772.614	26.63	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,460.68230	1,523.449	12.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			112.68230	111.349	12.52	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,189.74500	1,248.024	12.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			181.74500	175.924	12.38	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			716.52400	760.238	15.68	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			931.52400	913.338	15.68	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			882.46890	928.878	14.21	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			601.06890	585.678	14.21	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			878.75770	925.058	14.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			607.35770	591.858	14.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			875.07230	921.264	14.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			613.67230	598.064	14.28	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			693.53220	734.175	17.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,476.93220	1,457.675	17.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			691.38290	731.923	17.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,484.78290	1,465.423	17.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			689.24540	729.689	17.41	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,492.64540	1,473.189	17.41	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			700.43920	740.991	17.35	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,475.33920	1,456.091	17.35	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			698.27630	738.732	17.38	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,483.17630	1,463.832	17.38	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			696.12540	736.485	17.40	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,491.02540	1,471.585	17.40	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			856.74410	901.696	17.17	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,451.54410	1,438.795	17.17	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			861.54290	906.698	17.13	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,436.34290	1,423.798	17.13	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			859.13740	904.191	17.15	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,443.93740	1,431.291	17.15	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			868.51880	913.556	17.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,434.81880	1,422.256	17.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			866.09990	911.035	17.14	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,442.39990	1,429.735	17.14	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			863.69330	908.533	17.16	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	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,449.99330	1,437.233	17.16	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,208.57350	1,259.657	15.48	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			941.77350	937.157	15.48	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,205.37830	1,256.416	15.50	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			948.57830	943.916	15.50	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,202.20080	1,253.185	15.53	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			955.40080	950.685	15.53	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,026.24800	1,074.621	16.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,398.74800	1,391.621	16.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,023.57830	1,071.863	16.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,406.07830	1,398.863	16.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,020.92110	1,069.118	16.95	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,413.42110	1,406.118	16.95	0.00	0	0
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,490,652</b>
<b>Total \$ / R</b>											<b>133,047,017.40</b>	<b>11,333</b>	<b>2,788,160</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.67180		11.60660			735,323.40	63	1,589
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.84280		11.77460			438,183.60	37	153
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.02370		11.95710			444,876.90	37	43
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.19300		12.12860			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>1,618,383.90</b>	<b>137</b>	<b>1,785</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,613.20890	3,911.346	11.55	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			41,612.86500	46,742.421	11.83	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			8,952.86500	7,562.421	11.83	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			55,930.15820	61,769.083	11.52	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			4,270.15820	3,589.083	11.52	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			55,076.72080	60,927.638	11.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			4,416.72080	3,747.638	11.54	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			54,273.20890	60,091.346	11.55	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16,479.52220	14,792.393	12.13	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			63,313.55670	68,422.592	12.16	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			16,853.55670	15,142.592	12.16	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			64,570.42650	69,727.088	12.11	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			16,110.42650	14,447.088	12.11	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			63,939.52220	69,072.393	12.13	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			64,699.99200	69,207.517	13.22	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			37,989.99200	35,837.517	13.22	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			64,251.20690	68,740.330	13.25	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			38,541.20690	36,370.330	13.25	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			63,806.05420	68,276.445	13.28	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			39,096.05420	36,906.445	13.28	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			76,139.72050	80,762.886	13.65	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			48,279.72050	46,462.886	13.65	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			75,735.12680	80,345.495	13.68	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 MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				48,875.12680	47,045.495	13.68	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				76,546.94500	81,183.388	13.62	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				47,686.94500	45,883.388	13.62	0.00	0	0
<b>Total \$ / R MAXI Option</b>											<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>											<b>1,618,383.90</b>	<b>137</b>	<b>2,205</b>
£ / R	On 23/01/2015	Foreign Exchange Future			17.53740			17.48940			0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.67050			17.62640			0.00	0	32,827
£ / R	On 12/06/2015	Foreign Exchange Future			17.91690			17.86980			0.00	0	6,057
£ / R	On 14/09/2015	Foreign Exchange Future			18.18030			18.13650			0.00	0	1,020
£ / R	On 11/12/2015	Foreign Exchange Future			18.43120			18.39130			0.00	0	0
<b>Total £ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>39,904</b>
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				3.21940	13.325	18.38	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				0.05260	0.614	22.71	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,600.65260	1,553.214	22.71	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				0.05020	0.595	22.76	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,610.65020	1,563.195	22.76	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				0.04800	0.577	22.81	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				0.01990	0.014	34.40	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				3,550.61990	3,502.614	34.40	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				0.06380	0.085	44.54	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				4,210.66380	4,162.685	44.54	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				0.06570	0.088	44.85	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				1,141.07730	1,095.419	20.26	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				733.81940	695.925	18.38	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				0.91760	4.463	19.57	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				1,011.51760	967.063	19.57	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				0.47730	2.819	20.26	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				4,230.66570	4,182.688	44.85	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,620.64800	1,573.177	22.81	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				26.97640	27.280	14.07	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,690.57640	1,646.780	14.07	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				952.01450	999.051	11.76	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				45.61450	48.551	11.76	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				17.19870	16.929	14.82	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				2,030.79870	1,986.429	14.82	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				720.41240	767.600	11.85	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				94.01240	97.100	11.85	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				41.93980	47.556	13.96	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				1,415.53980	1,377.056	13.96	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				28.65830	29.511	14.06	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,652.25830	1,609.010	14.06	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				26.57260	26.746	14.08	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				1,700.17260	1,656.246	14.08	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			26.17420	26.223	14.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,709.77420	1,665.723	14.08	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			311.51830	341.552	15.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,291.71830	1,274.652	15.33	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			309.49350	339.439	15.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,299.69350	1,282.539	15.35	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			313.55800	343.675	15.31	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,283.75800	1,266.775	15.31	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,373.90550	1,346.393	15.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,157.10240	7,200.933	20.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.60240	0.634	20.08	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			555.12820	571.491	14.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,358.62820	1,331.190	14.98	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			552.76020	569.085	15.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,366.26020	1,338.785	15.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			550.40550	566.693	15.02	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			951.31310	983.130	14.55	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,060.01310	1,051.930	14.55	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			947.91530	979.679	14.57	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,066.61530	1,058.479	14.57	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			954.73370	986.598	14.54	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,053.43370	1,045.398	14.54	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>0.00</b>	<b>0</b>	<b>130,508</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09977		0.09939			0.00	0	3,831
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10135		0.10093			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10306		0.10263			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>17,829</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			944.12920	983.208	13.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			5.12920	5.908	13.58	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			202.96310	235.145	15.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			263.96310	257.845	15.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			31.83490	41.692	19.46	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,092.83490	1,064.392	19.46	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,123.95020	1,167.154	13.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			30.95020	32.154	13.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			406.98950	443.851	14.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			313.98950	308.850	14.62	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			146.92040	168.723	18.07	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,053.92040	1,033.723	18.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,336.06410	1,379.033	14.69	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			72.96410	73.533	14.69	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			635.83400	672.497	15.36	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	14/09/2015	Foreign Exchange Option	0.10	Put			372.73400	366.997	15.36	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			314.66350	340.583	18.20	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,051.56350	1,035.083	18.20	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>17,829</b>
€ / R	On	21/01/2015	Foreign Exchange Future			13.37260		13.38960			0.00	0	0
€ / R	On	23/01/2015	Foreign Exchange Future			13.37470		13.39390			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.44040		13.46320			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.48870		13.51130			176,094,978.50	13,055	88,675
€ / R	On	01/06/2015	Foreign Exchange Future			13.67520		13.69430			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.70180		13.72100			10,755,913.00	785	19,930
€ / R	On	14/09/2015	Foreign Exchange Future			13.93320		13.95430			1,044,990.00	75	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			14.15570		14.18010			0.00	0	0
<b>Total € / R Future</b>											<b>187,895,881.50</b>	<b>13,915</b>	<b>115,312</b>
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Call			12.03050	3.701	17.96	0.00	0	10,000
€ / R	On	21/01/2015	Foreign Exchange Option	13.90	Put			522.43050	531.101	17.96	0.00	0	0
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Call			67.80410	46.079	16.00	0.00	0	5,000
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Put			243.90410	241.379	16.00	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			78.43890	74.894	14.92	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			605.23890	624.494	14.92	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			76.86320	73.398	14.96	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			613.66320	632.998	14.96	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			75.31830	71.931	14.99	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			622.11830	641.531	14.99	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			35.31640	33.735	16.58	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			982.11640	1,003.335	16.58	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,820.51830	1,844.495	19.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			460.59020	485.632	13.94	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			125.56150	128.601	14.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,520.53250	1,544.947	18.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			121.70170	124.768	14.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			325.27190	323.289	12.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			213.97190	234.589	12.83	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			171.89020	174.332	13.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,791.29950	1,815.314	19.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			33.93250	35.826	17.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			614.26150	639.901	14.59	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			34.37200	36.282	17.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,463.07200	1,487.582	17.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			31.83250	33.647	18.15	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,869.28980	1,893.205	19.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			29.88670	31.624	18.31	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			630.40170	656.068	14.66	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			85.71920	88.794	15.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			824.41920	850.094	15.43	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			22.59950	24.014	19.07	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,006.28350	2,030.040	19.79	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			21.81830	23.195	19.17	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,472.63250	1,497.126	17.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			33.49890	35.377	18.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,482.19890	1,506.677	18.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			20.58980	21.905	19.33	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			21.56550	22.929	19.20	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,830.26550	1,854.229	19.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,568.58670	1,592.924	18.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			23.41500	24.869	18.97	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,762.11500	1,786.169	18.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			17.58350	18.740	19.79	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			254.67530	262.693	15.26	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			870.37530	897.493	15.26	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			234.96490	242.854	15.55	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			950.66490	977.654	15.55	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			258.86170	266.916	15.20	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			854.56170	881.716	15.20	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			256.75640	264.794	15.23	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			862.45640	889.594	15.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			605.11550	608.832	12.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			284.11550	307.032	12.88	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			136.66710	143.199	18.17	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,765.66710	1,791.399	18.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			133.30820	139.750	18.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,802.30820	1,827.950	18.28	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			132.48520	138.907	18.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,811.48520	1,837.107	18.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			131.67160	138.069	18.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,820.67160	1,846.269	18.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,613.11880	1,646.699	17.51	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			316.03860	328.482	17.53	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,621.73860	1,655.282	17.53	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			318.80890	331.323	17.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,604.50890	1,638.123	17.48	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			317.41880	329.899	17.51	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,341.34890	1,384.065	16.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			529.36880	547.673	16.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,349.26880	1,391.973	16.47	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,357.20160	1,399.892	16.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			317.51140	331.686	19.71	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,637.41140	2,675.986	19.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			849.70800	868.072	13.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			569.60800	612.372	13.81	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			531.44890	549.765	16.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			527.30160	545.592	16.49	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>187,895,881.50</b>	<b>13,915</b>	<b>349,877</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.50470		9.49010			190,094.00	20	23,075
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.58440		9.56840			0.00	0	7,770
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.67180		9.65750			628,667.00	65	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.75740		9.74510			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>818,761.00</b>	<b>85</b>	<b>31,595</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			317.57870	311.041	12.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			49.04620	53.324	13.68	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			548.94620	538.624	13.68	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			566.20520	555.729	13.74	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			26.00060	29.191	14.19	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			735.90060	724.491	14.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			231.37210	243.988	12.34	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			141.27210	139.288	12.34	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			107.67870	115.741	12.88	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			47.70090	51.875	13.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			557.60090	547.175	13.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			46.30520	50.429	13.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			96.18560	103.867	13.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			777.78560	769.467	13.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			94.76700	102.376	13.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			786.36700	777.976	13.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			97.62590	105.383	13.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			769.22590	760.983	13.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			857.85210	851.224	13.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			173.62560	181.247	13.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			866.12560	859.447	13.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			171.91740	179.492	13.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			874.41740	867.692	13.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			175.35210	183.024	13.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,506.07050	2,519.051	15.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.97050	11.651	15.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,456.46780	2,469.481	15.66	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.36780	12.081	15.66	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,406.87950	2,419.926	15.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.77950	12.526	15.43	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>818,761.00</b>	<b>85</b>	<b>32,198</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			9.69170		9.71680			0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.81370		9.83790			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			451.04560	476.829	12.76	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			61.16670	61.758	12.69	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			434.36670	460.058	12.69	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			59.48330	60.123	12.72	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			442.68330	468.423	12.72	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			57.84560	58.529	12.76	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			216.65720	216.431	12.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			388.75720	412.731	12.14	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			222.90690	222.543	12.07	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			375.00690	398.843	12.07	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			219.75810	219.464	12.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			381.85810	405.764	12.11	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			189.04050		161.86450			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			13.65430		13.13140			655,406.40	48	3,169
CHF / R	On	12/06/2015	Foreign Exchange Future			13.90440		13.35890			0.00	0	6,502
<b>Total CHF / R Future</b>											<b>655,406.40</b>	<b>48</b>	<b>9,671</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			349.49840	799.246	17.69	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			208.09840	134.946	17.69	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			344.09760	791.919	17.69	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			212.69760	137.619	17.69	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			338.75840	784.628	17.70	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			217.35840	140.328	17.70	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,556.50910	2,109.390	17.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			37.60910	44.990	17.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,546.84730	2,099.803	17.29	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			37.94730	45.403	17.29	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,537.18830	2,090.218	17.25	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			38.28830	45.818	17.25	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>655,406.40</b>	<b>48</b>	<b>9,671</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		1.86160			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.87490		1.87410			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			810.59750	820.453	11.78	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			94.59750	97.453	11.78	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			732.90340	742.811	11.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			116.90340	119.811	11.77	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			658.91900	668.807	11.76	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			142.91900	145.807	11.76	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			756.88930	771.621	12.35	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			415.88930	422.621	12.35	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			701.00320	715.712	12.36	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			460.00320	466.712	12.36	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			653.87720	668.372	12.50	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			512.87720	519.372	12.50	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			0.12590		0.12550			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			0.05830		0.05860			0.00	0	3,620
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05510		0.05560			0.00	0	60,754
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>64,374</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>64,374</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.15570		1.16410			0.00	0	203
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.15700		1.16530			0.00	0	150
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.15880		1.16700			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.16100		1.16910			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>353</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>353</b>
RAIN	On	16/03/2015	Foreign Exchange Future			20,944.60000		20,924.07000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Future			4.94870		5.00060			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			4.93810		4.99370			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			82.52800	62.300	10.20	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			71.92800	103.600	10.20	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			77.19000	58.686	10.25	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			76.59000	109.985	10.25	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			72.76910	55.250	10.30	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			82.16910	116.550	10.30	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			118.23780	98.009	9.73	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			114.53780	149.909	9.73	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			112.98890	94.524	9.78	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			119.28890	156.424	9.78	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			108.92130	91.159	9.83	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			125.22130	163.059	9.83	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			1.73810		1.71540			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.70260		1.67930			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>324,035,450.20</b>	<b>25,518</b>	<b>1,588,351</b>
<b>Total Options</b>											<b>0.00</b>	<b>0</b>	<b>1,816,844</b>
<b>Grand Total:</b>											<b>324,035,450.20</b>	<b>25,518</b>	<b>3,405,195</b>