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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/04/2015 Foreign Exchange Future			12.08240		12.06130			0.00	0	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.08410		12.06330			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.08610		12.06520			0.00	0	0
\$ / R On 06/05/2015 Foreign Exchange Future			12.09840		12.07690			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.11270		12.09050			0.00	0	6,229
\$ / R On 15/05/2015 Foreign Exchange Future			12.11680		12.09440			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.12300		12.10030			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.12710		12.01070			17,729,820.20	1,462	1,462
\$ / R On 27/05/2015 Foreign Exchange Future			12.14080		12.11800			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.15450		12.13180			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.16620		12.14370			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.17210		12.14960			616,796,823.30	50,673	1,161,484
\$ / R On 26/06/2015 Foreign Exchange Future			12.19970		12.17740			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.20790		12.18540			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.22000		12.19750			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.23430		12.21150			13,849,227.60	1,132	1,698
\$ / R On 29/07/2015 Foreign Exchange Future			12.26740		12.24450			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.32840		12.30520			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.33690		12.31350			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.35790		12.33450			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.36640		12.34290			153,467,024.00	12,410	81,128

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			12.39580		12.37220			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.40010		12.37630			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.45950		12.43550			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.52030		12.49590			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.54860		12.52400			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.55510		12.53040			25,361,302.00	2,020	71,632
\$ / R	On	21/12/2015	Foreign Exchange Future			12.57680		12.55200			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.69370		12.66810			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.75680		12.73060			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.76350		12.73730			0.00	0	3,973
\$ / R	On	09/06/2016	Foreign Exchange Future			12.95230		12.92590			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.96080		12.93430			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.15880		13.13350			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.16730		13.14200			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.34850		13.32410			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.35900		13.33470			0.00	0	0
<b>Total \$ / R Future</b>											<b>827,204,197.10</b>	<b>67,697</b>	<b>1,353,601</b>
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,261.68960	1,282.764	23.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.38960	0.364	23.18	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			912.80390	933.689	19.76	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			1.50390	1.289	19.76	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			170.94700	173.969	15.42	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			109.64700	91.569	15.42	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.12380	0.066	37.90	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,088.82380	3,067.666	37.90	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			40.50300	35.200	17.90	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			447.20300	421.100	17.90	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			158.71260	160.396	15.59	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			143.51260	124.296	15.59	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			318.40370	328.934	15.84	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			53.20370	42.834	15.84	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			454.65120	469.077	15.26	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			37.75120	30.677	15.26	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			45.22790	40.666	18.09	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			588.32790	562.266	18.09	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			363.99920	373.132	15.10	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			93.49920	80.431	15.10	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			360.41210	368.839	15.17	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			106.01210	92.039	15.17	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			222.62440	222.883	15.36	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			232.32440	209.883	15.36	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			0.00000	285.785	15.36	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			0.00000	168.685	15.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			4.79120	3.719	30.53	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,366.79120	3,342.919	30.53	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	27/05/2015	Foreign Exchange Option	11.15	Call			979.85120	1,000.861	14.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			11.85120	10.061	14.96	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			373.74560	380.849	15.22	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			4.79970	4.101	15.21	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			155.74560	140.049	15.22	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			223.47620	223.077	15.93	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			315.47620	292.277	15.93	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,321.02430	1,343.566	15.91	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			3.02430	2.766	15.91	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,182.79970	1,204.901	15.21	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			385.56970	392.183	15.37	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			183.76970	167.683	15.37	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			219.54240	219.211	16.35	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			387.74240	364.711	16.35	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			392.11460	398.284	15.45	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			208.41460	192.085	15.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			53.91280	51.194	20.87	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,404.31280	1,379.094	20.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,425.77290	1,447.873	15.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			6.17290	5.773	15.95	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			56.55390	53.769	20.73	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,366.95390	1,341.669	20.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,406.09170	1,428.155	15.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			6.49170	6.055	15.87	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,356.96350	1,378.923	15.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			7.36350	6.823	15.66	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			99.11750	96.099	18.95	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			949.51750	923.999	18.95	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			75.47850	72.442	19.81	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,145.87850	1,120.342	19.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			72.79400	69.771	19.93	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,173.19400	1,147.671	19.93	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			192.69400	191.426	17.11	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			543.09400	519.326	17.11	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			177.45450	175.774	17.32	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			587.85450	563.674	17.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			161.21750	159.128	17.56	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			641.61750	617.028	17.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			290.51480	292.320	16.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			340.91480	320.220	16.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			253.52250	254.102	16.42	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			403.92250	382.002	16.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			221.06300	220.623	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			471.46300	448.523	16.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			372.98220	378.088	15.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			243.38220	225.988	15.65	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			0.00000	367.523	15.69	3,675,227.00	10,000	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			0.00000	235.423	15.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			319.82490	322.703	15.86	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			300.22490	280.603	15.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			499.17680	509.068	15.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			149.57680	136.968	15.23	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			492.85720	502.529	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			153.25720	140.429	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			383.34770	388.876	15.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			233.74770	216.775	15.62	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			600.58160	613.689	14.95	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			100.98160	91.589	14.95	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			511.98440	522.315	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			142.38440	130.215	15.19	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			505.55370	515.665	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			145.95370	133.565	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			731.68640	747.968	14.79	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			62.08640	55.868	14.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			715.24410	731.196	14.78	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			65.64410	59.096	14.78	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			637.06400	651.186	14.85	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			87.46400	79.086	14.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			842.07400	860.251	14.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			42.47400	38.151	14.85	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			798.93040	816.428	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			49.33040	44.328	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			756.63250	773.389	14.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			57.03250	51.289	14.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,087.01920	1,107.830	14.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			17.41920	15.730	14.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,068.30180	1,088.973	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			18.70180	16.873	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			886.00020	904.794	14.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			36.40020	32.694	14.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,181.65860	1,203.054	15.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			12.05860	10.954	15.02	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,162.60140	1,183.894	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			13.00140	11.794	15.01	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			248.16870	247.850	16.87	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			530.76870	508.150	16.87	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			19.09430	18.538	30.96	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,721.69430	3,698.838	30.96	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,388.54060	1,410.512	15.39	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			11.14060	10.812	15.39	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,057.77280	1,077.378	14.70	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			30.37280	27.678	14.70	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			670.81420	683.951	14.67	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			115.41420	106.051	14.67	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	06/07/2015	Foreign Exchange Option	12.13	Call			400.64370	404.177	15.72	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			333.14370	314.177	15.72	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			418.12290	422.057	15.72	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			346.62290	327.757	15.72	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,141.84180	1,161.372	14.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			47.34180	43.972	14.28	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			274.72260	272.645	17.41	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			740.22260	715.245	17.41	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			39.43690	38.253	29.97	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,944.93690	3,920.853	29.97	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,466.39080	1,488.029	14.89	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			21.89080	20.629	14.89	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			52.62610	51.571	29.34	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,247.42610	4,223.171	29.34	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,535.51950	1,557.404	14.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			30.31950	29.004	14.58	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,217.97520	1,236.570	14.15	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			62.77520	58.170	14.15	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			288.28680	284.900	18.03	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			953.08680	926.501	18.03	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			497.99610	499.044	16.02	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			484.49610	462.144	16.02	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			585.32110	588.268	15.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			410.82110	390.368	15.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,767.95060	1,790.260	14.81	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			25.05060	23.860	14.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,413.34150	1,434.012	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			50.44150	47.612	14.20	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			124.46180	120.202	22.39	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,361.56180	2,333.802	22.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			302.47110	298.244	18.27	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,059.57110	1,031.844	18.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,806.09470	1,828.522	14.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			23.19470	22.122	14.87	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			171.22090	166.543	20.81	0.00	0	122,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,828.32090	1,800.143	20.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			400.07350	397.491	17.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			757.17350	731.091	17.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			144.40680	139.921	21.63	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,101.50680	2,073.521	21.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			308.71320	304.552	18.18	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,035.81320	1,008.152	18.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			609.39490	612.508	15.50	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			396.49490	376.108	15.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			248.04090	243.392	19.14	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,305.14090	1,276.992	19.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			462.64170	461.445	16.54	0.00	0	33,750

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	12.50	Put			619.74170	595.045	16.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			898.56550	910.354	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			175.66550	163.954	14.36	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			310.82860	306.690	18.15	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,027.92860	1,000.290	18.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			632.74320	636.600	15.36	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			369.84320	350.200	15.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			977.57140	991.437	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			144.67140	135.037	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			565.33300	567.017	15.77	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			452.43300	430.617	15.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			912.62730	924.806	14.34	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			169.72730	158.406	14.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,147.22530	1,164.705	14.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			94.32530	88.305	14.14	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			671.99450	677.086	15.14	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			329.09450	310.686	15.14	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			984.95260	998.997	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			142.05260	132.597	14.28	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,395.15190	1,415.706	14.17	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			52.25190	49.306	14.17	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			955.62410	968.939	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			152.72410	142.539	14.30	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,245.79290	1,264.893	14.05	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			72.89290	68.493	14.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,220.77960	1,239.498	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			77.87960	73.098	14.07	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			992.36410	1,006.591	14.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			139.46410	130.191	14.27	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			69.09310	66.149	28.59	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,496.89310	4,470.349	28.59	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,096.83040	1,112.379	14.14	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			124.63040	116.579	14.14	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			300.54570	295.992	18.68	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			75.49450	70.342	13.93	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,198.34570	1,170.192	18.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			195.52410	190.704	20.68	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,823.32410	1,794.904	20.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,613.15860	1,635.190	14.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			40.95860	39.390	14.48	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,297.69450	1,316.142	13.93	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			412.38940	409.401	17.35	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			836.08940	809.301	17.35	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			312.49830	307.725	19.31	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,436.99830	1,408.225	19.31	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			90.57200	87.986	28.33	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,635.07200	4,608.486	28.33	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	28/10/2015	Foreign Exchange Option	10.80	Call			1,686.42480	1,708.004	14.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			50.92480	48.504	14.40	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,372.50630	1,391.825	13.89	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			87.00630	82.325	13.89	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,442.86220	1,462.085	13.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			96.96220	91.785	13.83	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			319.35480	314.703	19.84	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,673.45480	1,644.403	19.84	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			91.13380	88.618	27.91	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,045.23380	5,018.318	27.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,753.94160	1,775.626	14.26	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			58.04160	55.326	14.26	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			736.91240	737.871	15.78	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			552.91240	529.271	15.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,386.38800	3,411.461	17.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.98800	6.361	17.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,336.77680	3,361.844	17.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.37680	6.744	17.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,287.18940	3,312.248	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,468.83350	3,440.243	25.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			176.09740	172.670	27.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,145.69740	4,117.570	27.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			230.19240	225.574	22.02	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,539.79240	2,510.474	22.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,658.96370	2,629.720	22.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			216.98430	212.457	22.39	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,686.58430	2,657.357	22.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			421.33680	417.054	18.68	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,330.93680	1,301.954	18.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			199.23350	195.343	25.64	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,379.06970	1,349.985	18.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			277.35010	272.540	20.92	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,116.95010	2,087.440	20.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			510.86880	507.662	17.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,030.46880	1,002.562	17.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			219.36370	214.820	22.32	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,067.72020	1,039.619	17.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			473.88550	470.126	18.07	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,143.48550	1,115.026	18.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			897.94690	902.880	14.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			367.54690	347.780	14.77	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			409.46970	405.085	18.83	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			445.30110	423.829	15.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			524.05760	521.062	17.55	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			993.65760	965.962	17.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,010.24970	1,018.550	14.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			279.84970	263.450	14.34	0.00	0	1,100

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			498.12020	494.719	17.81	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			319.76830	301.227	14.48	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			923.64110	929.180	14.63	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			343.24110	324.080	14.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,281.24230	1,297.331	13.80	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			150.84230	142.231	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			825.70110	828.929	15.21	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			212.47780	199.978	14.08	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,041.44280	1,050.795	14.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			261.04280	245.695	14.27	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,657.94400	1,678.787	14.05	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			77.54400	73.687	14.05	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			950.16830	956.327	14.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.78940	7.148	17.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,613.73550	1,634.201	13.99	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			83.33550	79.101	13.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,440.61580	1,459.351	13.77	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			110.21580	104.251	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,132.87780	1,145.078	14.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			321.29830	316.835	20.33	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,919.29830	1,890.035	20.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			92.16850	89.683	27.58	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,410.16850	5,382.883	27.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,815.65150	1,837.539	14.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			63.65150	60.739	14.13	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,515.29260	1,534.637	13.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			103.29260	97.837	13.77	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,506.71090	1,525.966	13.76	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			104.71090	99.166	13.76	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,290.82290	1,304.294	13.81	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			222.72290	210.594	13.81	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			285.94440	278.940	23.00	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,017.84440	2,985.240	23.00	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			881.79470	885.508	16.03	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			681.19470	658.708	16.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,095.79360	1,103.174	14.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			408.49360	389.674	14.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			318.70410	314.820	24.03	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,331.40410	3,301.320	24.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,149.59370	1,158.909	14.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			310.66310	296.060	14.14	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			311.46980	307.504	26.88	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,074.16980	4,044.004	26.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,795.54830	1,817.775	13.64	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			108.24830	104.275	13.64	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			413.26860	394.256	14.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			407.26530	403.874	20.82	0.00	0	1,204



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,259.96530	2,230.375	20.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,235.71890	1,247.873	14.07	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			298.41890	284.373	14.07	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,217.96310	1,229.560	14.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			362.29370	345.409	14.39	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,101.04670	1,108.621	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			403.74670	385.121	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			65.81870	63.699	27.27	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,558.51870	7,530.199	27.27	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,090.56860	1,097.756	14.62	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			836.36120	837.956	17.82	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,200.46120	1,175.656	17.82	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			833.50090	835.047	17.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,207.60090	1,182.747	17.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			830.65520	832.153	17.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,214.75520	1,189.853	17.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			839.02160	840.229	17.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,214.72160	1,189.429	17.85	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			844.75310	846.059	17.80	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,200.45310	1,175.259	17.80	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			841.88010	843.136	17.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,207.58010	1,182.336	17.83	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,044.20740	1,045.399	17.71	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,200.70740	1,176.599	17.71	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,041.03660	1,042.179	17.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,207.53660	1,183.379	17.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,037.88010	1,038.979	17.74	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,214.38010	1,190.179	17.74	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,046.15510	1,046.921	17.73	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,214.15510	1,189.621	17.73	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,052.50100	1,053.360	17.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,200.50100	1,176.060	17.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,049.32410	1,050.133	17.71	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,207.32410	1,182.833	17.71	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,451.92700	1,449.538	15.85	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			767.82700	741.038	15.85	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,448.15870	1,445.678	15.88	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			774.05870	747.178	15.88	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,444.20370	1,441.833	15.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			780.10370	753.333	15.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,232.82300	1,232.434	17.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,208.12300	1,183.434	17.57	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,238.52380	1,238.073	17.52	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,193.82380	1,169.073	17.52	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,235.66620	1,235.246	17.55	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,200.96620	1,176.246	17.55	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total \$ / R Option</b>										<b>3,675,227.00</b>	<b>10,000</b>	<b>1,592,767</b>
<b>Total \$ / R</b>										<b>830,879,424.10</b>	<b>77,697</b>	<b>2,946,368</b>
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			12.17210		12.14960			535,572.40	44	694
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.36640		12.34290			123,664.00	10	108
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.55510		12.53040			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.76350		12.73730			0.00	0	27
<b>Total \$ / R MAXI Future</b>										<b>659,236.40</b>	<b>54</b>	<b>829</b>
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			88,600.02310	90,479.452	14.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			3,640.02310	3,269.452	14.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			87,715.55550	89,583.132	14.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			3,755.55550	3,373.132	14.87	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			89,487.37190	91,378.487	14.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			3,527.37190	3,168.487	14.88	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			85,041.71230	86,081.429	14.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			19,751.71230	18,441.429	14.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			84,367.60040	85,387.205	14.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			20,077.60040	18,747.205	14.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			83,696.95190	84,696.102	14.42	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			20,406.95190	19,056.101	14.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			97,382.93960	98,085.147	14.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			30,342.93960	28,575.147	14.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			98,584.68980	99,329.468	14.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			29,544.68980	27,819.468	14.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			97,982.46010	98,705.625	14.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			29,942.46010	28,195.625	14.41	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			60,085.64640	57,889.606	15.61	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			93,417.35930	93,834.747	15.64	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			60,687.35930	58,484.747	15.64	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			94,216.90740	94,646.563	15.58	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			59,486.90740	57,296.563	15.58	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			93,815.64640	94,239.606	15.61	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>659,236.40</b>	<b>54</b>	<b>829</b>
£ / R	On 12/06/2015	Foreign Exchange Future			18.20840		18.08720			28,933,147.60	1,589	27,419
£ / R	On 14/09/2015	Foreign Exchange Future			18.48810		18.36420			9,428,931.00	510	950
£ / R	On 11/12/2015	Foreign Exchange Future			18.76410		18.63800			0.00	0	19
£ / R	On 14/03/2016	Foreign Exchange Future			19.07360		18.94430			0.00	0	0
<b>Total £ / R Future</b>										<b>38,362,078.60</b>	<b>2,099</b>	<b>28,388</b>
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,962.72270	1,847.237	17.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			947.41040	850.533	16.19	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			192.48550	216.528	16.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			955.28550	858.128	16.21	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			190.38500	214.147	16.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			963.18500	865.747	16.23	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			49.92270	55.637	17.86	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,163.89640	1,270.968	15.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			76.69640	62.568	15.06	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			194.61040	218.933	16.19	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			504.72100	540.108	15.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,100.52100	1,012.008	15.72	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,384.34340	7,508.220	23.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.14340	0.120	23.18	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			510.40970	546.268	15.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,086.20970	998.168	15.69	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			507.55670	543.181	15.71	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,093.35670	1,005.081	15.71	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			978.65600	1,036.039	15.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			844.87690	776.427	15.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			850.65600	781.939	15.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,287.58010	1,363.138	14.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			519.58010	469.038	14.27	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			987.11020	1,045.027	15.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			839.11020	770.927	15.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			982.87690	1,040.527	15.04	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,041.88790	1,088.607	15.82	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,297.58790	1,215.007	15.82	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,038.64330	1,085.176	15.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,304.34330	1,221.576	15.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,045.15300	1,092.059	15.80	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,290.85300	1,208.459	15.80	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>34,830</b>
<b>Total £ / R</b>											<b>38,362,078.60</b>	<b>2,099</b>	<b>63,218</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10227		0.10182			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10405		0.10359			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10583		0.10536			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,018</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,186.44160	1,231.393	15.95	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			4.34160	4.493	15.95	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			333.27960	357.486	14.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			151.17960	130.586	14.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			54.23730	56.652	17.82	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			872.13730	829.752	17.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,382.23750	1,424.575	14.04	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			22.93750	19.675	14.04	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			597.78530	623.841	14.89	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			238.48530	218.940	14.89	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			234.02070	241.349	17.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			874.72070	836.449	17.61	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,583.75640	1,625.265	14.42	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			47.55640	42.465	14.42	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			815.62490	840.268	14.95	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			279.42490	257.468	14.95	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			408.81310	416.694	17.35	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			872.61310	833.894	17.35	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>14,018</b>
€ / R	On	30/04/2015	Foreign Exchange Future			13.07110		12.95880			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.08750		12.97530			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.11280		13.00050			9,900,164.00	755	153,998
€ / R	On	14/09/2015	Foreign Exchange Future			13.34210		13.22700			1,334,210.00	100	11,173
€ / R	On	11/12/2015	Foreign Exchange Future			13.57010		13.45210			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.82900		13.70740			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.35330		14.22860			0.00	0	0
<b>Total € / R Future</b>											<b>11,234,374.00</b>	<b>855</b>	<b>176,446</b>
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			225.98130	304.637	13.97	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			77.18130	43.537	13.97	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			28.52130	30.722	17.78	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,343.22130	1,233.222	17.78	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			28.07970	30.253	17.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,352.77970	1,242.753	17.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			27.64640	29.791	17.85	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,362.34640	1,252.291	17.85	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			23.70240	25.573	18.24	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,458.40240	1,348.074	18.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			12.48010	13.160	21.21	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,361.98010	2,250.360	21.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			11.96860	12.608	21.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,401.46860	2,289.808	21.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			139.49820	160.455	14.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			618.99820	527.655	14.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			89.34160	100.378	15.85	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			868.84160	767.578	15.85	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			11.72270	12.343	21.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,421.22270	2,309.543	21.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			157.61770	181.886	14.69	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	13.40	Put			557.11770	469.086	14.69	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			50.29380	55.033	17.35	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,249.79380	1,142.233	17.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			11.84480	12.475	21.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,411.34480	2,299.675	21.38	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			791.94770	892.458	13.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			41.44770	29.658	13.30	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			483.90090	560.292	13.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			133.40090	97.492	13.30	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			640.56320	703.537	13.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			313.56320	261.437	13.36	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,131.60600	2,021.521	19.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			117.90940	122.862	19.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,140.90940	2,030.762	19.16	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			752.30870	825.554	12.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			225.30870	183.454	12.93	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			117.21860	122.111	19.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,150.21860	2,040.011	19.18	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			146.09220	153.613	18.29	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,819.09220	1,711.513	18.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			118.60600	123.621	19.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			406.60760	350.222	13.37	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,220.67940	3,104.447	21.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			290.16450	305.836	18.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,828.06450	1,725.736	18.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,516.19800	2,632.610	13.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			14.09800	12.510	13.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			808.70760	870.322	13.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,836.71150	1,734.271	18.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			287.46730	302.915	18.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,845.36730	1,742.815	18.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			499.76360	532.763	15.49	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			947.66360	862.663	15.49	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			172.77940	174.547	21.72	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			288.81150	304.371	18.09	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			697.62520	734.826	15.37	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			980.22520	895.826	15.37	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			694.62630	731.609	15.39	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			987.22630	902.609	15.39	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			691.65040	728.410	15.42	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			994.25040	909.410	15.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			886.03010	919.558	17.13	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,607.43010	1,516.258	17.13	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			883.48150	916.871	17.15	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,614.88150	1,523.571	17.15	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			888.58990	922.256	17.12	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,599.98990	1,508.956	17.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>147,358</b>
<b>Total € / R</b>											<b>11,234,374.00</b>	<b>855</b>	<b>323,804</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.42640		9.41300			6,824,713.60	724	15,065
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.52880		9.51450			962,408.80	101	1,290
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.63330		9.61870			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.75360		9.73910			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>7,787,122.40</b>	<b>825</b>	<b>16,355</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			473.67920	482.881	14.04	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			60.67920	56.481	14.04	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			28.86060	29.299	16.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			875.86060	862.899	16.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,018.63490	1,032.137	15.39	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			5.63490	5.737	15.39	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			778.70450	790.879	14.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			15.70450	14.479	14.48	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			126.41220	128.726	14.96	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			363.41220	352.326	14.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			30.34750	30.816	16.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			857.34750	844.416	16.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			29.59460	30.048	16.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			866.59460	853.648	16.63	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			364.46840	372.380	14.14	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			101.46840	95.980	14.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			176.42160	179.771	14.51	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			263.42160	253.371	14.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			961.66440	948.048	16.31	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			124.67110	125.338	16.34	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			970.17110	956.538	16.34	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			127.67720	128.378	16.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			953.17720	939.578	16.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			126.16440	126.848	16.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,376.70620	2,391.414	17.03	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			8.00620	8.114	17.03	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,327.13490	2,341.856	16.80	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			8.43490	8.556	16.80	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,277.58740	2,292.323	16.58	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			8.88740	9.023	16.58	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			634.55690	636.507	13.65	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			395.45690	382.907	13.65	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			629.81290	631.698	13.67	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			400.71290	388.098	13.67	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			639.33900	641.351	13.63	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			390.23900	377.751	13.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>7,787,122.40</b>	<b>825</b>	<b>17,561</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.95480		9.92360			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.10030		10.06850			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>4,071</b>
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			257.89830	231.538	13.00	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			179.09810	184.362	12.93	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			245.49810	219.562	12.93	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			175.26240	180.312	12.96	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			251.66240	225.512	12.96	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			171.49830	176.338	13.00	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			585.32800	600.996	12.99	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			166.82800	150.696	12.99	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			578.96610	594.429	13.00	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			170.46610	154.129	13.00	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			591.73850	607.612	12.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			163.23850	147.311	12.97	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>4,071</b>
CHF / R	On	12/06/2015	Foreign Exchange Future			12.78920		12.66770			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.05000		12.92470			430,650.00	33	1,572
<b>Total CHF / R Future</b>											<b>430,650.00</b>	<b>33</b>	<b>9,030</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			871.16880	979.867	14.83	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			43.46880	30.667	14.83	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			862.12440	970.473	14.78	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			44.42440	31.273	14.78	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			853.09910	961.092	14.74	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			45.39910	31.892	14.74	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			564.73660	625.690	14.67	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			430.03660	365.690	14.67	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			560.08270	620.664	14.69	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			435.38270	370.664	14.69	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			555.46580	615.677	14.71	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			440.76580	375.677	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>430,650.00</b>	<b>33</b>	<b>9,030</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.95300		1.95060			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Future			1.96810		1.96480			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,201.91610	1,215.353	14.72	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			95.91610	85.353	14.72	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,119.10490	1,131.420	14.68	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			113.10490	101.420	14.68	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,040.05270	1,050.869	14.68	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			134.05270	120.869	14.68	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			675.42720	674.540	15.40	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			927.42720	893.540	15.40	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			638.70560	637.282	15.51	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			990.70560	956.282	15.51	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			603.83130	601.927	15.61	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,055.83130	1,020.927	15.61	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>
DKK / R	On	12/06/2015	Foreign Exchange Future			1.76120		1.74490			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.79480		1.77800			0.00	0	0
<b>Total DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			370.56180	444.983	12.00	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			321.56180	232.983	12.00	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			321.57280	387.167	11.96	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			372.57280	275.167	11.96	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			282.11490	339.887	12.14	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			433.11490	327.887	12.14	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			456.67910	387.930	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			780.88360	877.422	13.86	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			500.88360	429.422	13.86	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			732.18780	821.501	13.92	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			552.18780	473.501	13.92	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			836.67910	935.930	13.81	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
KES / R	On	12/06/2015	Foreign Exchange Future			0.12860		0.12870			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12830		0.12810			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12750		0.12780			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
NGN / R	On	12/06/2015	Foreign Exchange Future			0.06010		0.05930			5,802,655.00	96,550	50,100
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05780		0.05780			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05670		0.05670			2,001,510.00	35,300	114,880
<b>Total NGN / R Future</b>											<b>7,804,165.00</b>	<b>131,850</b>	<b>164,980</b>
<b>Total NGN / R</b>											<b>7,804,165.00</b>	<b>131,850</b>	<b>164,980</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			9.29290		9.23030			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			9.35830		9.29440			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.42690		9.36170			0.00	0	0
<b>Total NZ\$ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			102.35870	77.660	10.57	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			234.95710	274.224	10.56	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			94.65710	71.324	10.56	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			228.75720	267.345	10.56	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			98.45720	74.444	10.56	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			222.65870	260.560	10.57	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			196.65200	165.536	11.68	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			385.50850	417.837	11.69	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			201.10850	169.537	11.69	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			396.65610	429.896	11.67	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			192.25610	161.596	11.67	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			391.05200	423.836	11.68	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			513.31360	545.791	12.25	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			261.61360	228.891	12.25	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			524.01080	557.099	12.21	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			252.31080	220.199	12.21	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			518.63770	551.422	12.23	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			256.93770	224.522	12.23	0.00	0	0
<b>Total NZ\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>											<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.07730		1.07000			10,773.00	10	260
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.07890		1.07160			0.00	0	50
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08080		1.07360			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>10,773.00</b>	<b>10</b>	<b>310</b>
<b>Total QUANTO € / \$</b>											<b>10,773.00</b>	<b>10</b>	<b>310</b>
RAIN	On	12/06/2015	Foreign Exchange Future			21,244.53000		21,142.25000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/06/2015 Foreign Exchange Future			4.45090		4.42210			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.41040		4.38080			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			2.68150	2.552	14.85	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			570.58150	541.652	14.85	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			2.58000	2.449	14.97	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			580.48000	551.549	14.97	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			2.48390	2.351	15.08	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			590.38390	561.451	15.08	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			70.49740	76.975	13.62	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			299.69740	276.575	13.62	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			75.35960	82.379	13.56	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			284.55960	261.979	13.56	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			72.81040	79.521	13.58	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			292.01040	269.121	13.58	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 12/06/2015 Foreign Exchange Future			1.60750		1.60310			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.55210		1.55490			0.00	0	0
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>16</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>16</b>
<b>Total Futures</b>								<b>893 492 596.50</b>	<b>203,423</b>	<b>1,770,562</b>
<b>Total Options</b>								<b>3 675 227.00</b>	<b>10,000</b>	<b>1,776,161</b>
<b>Grand Total:</b>								<b>897,167,823.50</b>	<b>213,423</b>	<b>3,546,723</b>