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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/01/2015 Foreign Exchange Future			11.70180		11.65610			0.00	0	0
\$ / R On 12/01/2015 Foreign Exchange Future			11.71470		11.67000			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.74710		11.70310			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.75110		11.70710			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.80290		11.75860			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.80490		11.76060			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.80690		11.76260			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.83260		11.78880			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.84060		11.79690			61,950,019.20	5,232	1,187,458
\$ / R On 27/03/2015 Foreign Exchange Future			11.86240		11.81910			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.87250		11.82930			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.92860		11.88470			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.98890		11.94420			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			12.01590		11.97080			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.02210		11.97700			1,298,386.80	108	90,895
\$ / R On 26/06/2015 Foreign Exchange Future			12.05130		12.00570			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.11990		12.07410			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.18020		12.13420			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.20930		12.16320			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.21770		12.17150			0.00	0	26,864
\$ / R On 28/09/2015 Foreign Exchange Future			12.24680		12.20060			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.31050		12.26370			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.37000		12.32270			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.39760		12.35010			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.40400		12.35640			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.42530		12.37750			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.59920		12.55050			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.60570		12.55690			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.79270		12.74310			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.80130		12.75170			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.00340		12.95280			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.01200		12.96140			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.19690		13.14540			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.20770		13.15610			0.00	0	0
<b>Total \$ / R Future</b>											<b>63,248,406.00</b>	<b>5,340</b>	<b>1,361,536</b>
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Call			64.27370	78.110	12.33	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Put			168.17370	136.310	12.33	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			390.75650	432.345	14.30	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			14.65650	10.545	14.30	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			284.33600	322.988	13.61	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			28.23600	21.188	13.61	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			146.64260	177.693	12.57	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			70.54260	55.893	12.57	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			619.82040	664.298	15.76	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			3.72040	2.498	15.76	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			124.66040	144.338	12.36	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			144.66040	119.638	12.36	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			120.61850	138.925	12.34	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			150.61850	124.225	12.34	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			128.81770	149.869	12.38	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			138.81770	115.169	12.38	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.55930	0.853	22.93	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,567.45930	2,523.753	22.93	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			569.51180	606.487	10.71	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			16.41180	9.387	10.71	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			525.48360	560.830	10.89	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			22.38360	13.730	10.89	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			331.21390	357.426	11.79	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			78.11390	60.326	11.79	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,403.10280	3,447.100	15.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00280	0.000	15.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			908.00880	951.582	13.81	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			4.90880	4.482	13.81	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			238.27880	259.178	12.56	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			151.17880	128.078	12.56	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			227.94460	248.243	12.62	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			160.84460	137.143	12.62	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			650.64480	688.537	11.95	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			42.04480	35.637	11.95	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			342.41100	364.478	12.89	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			183.81100	161.579	12.89	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			5.25250	5.918	22.49	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,746.65250	2,703.018	22.49	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			971.55530	1,015.730	13.01	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			12.95530	12.830	13.01	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,460.61500	3,504.920	22.45	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01500	0.020	22.45	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			653.76260	691.549	11.98	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			43.16260	36.649	11.98	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			600.99620	633.961	11.93	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			58.39620	47.061	11.93	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			305.14500	322.597	13.58	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			296.34500	269.997	13.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,700.64460	1,744.855	15.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			3.74460	4.255	15.46	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,482.05830	1,526.387	14.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			5.15830	5.787	14.26	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,303.73060	1,348.169	13.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,203.16370	7,159.400	21.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,796.94270	3,840.647	23.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.04270	0.047	23.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,797.53670	2,841.333	20.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.63670	0.733	20.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,327.32510	1,286.242	18.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,298.60830	2,342.594	18.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			1.70830	1.994	18.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			26.81430	26.102	22.69	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,429.91430	2,385.502	22.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.06370	0.000	21.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			929.45670	890.206	16.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			93.36350	96.545	17.80	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,116.46350	1,075.945	17.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			78.23110	80.626	18.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,281.33110	1,240.026	18.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			74.22510	76.842	18.77	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			442.09110	409.964	14.38	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			131.34070	136.649	16.45	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			834.44070	796.049	16.45	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			120.21890	124.887	16.79	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			903.31890	864.287	16.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			116.35670	120.806	16.92	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			342.05120	312.838	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			267.73250	280.983	14.01	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	11.91	Put			380.83250	350.383	14.01	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			242.01200	253.760	14.34	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			435.11200	403.160	14.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			238.99110	250.564	14.38	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			211.58740	189.327	13.09	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			343.68110	362.526	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			266.78110	241.926	13.40	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			307.98760	325.082	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			311.08760	284.482	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			288.95120	303.438	13.76	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			180.06360	159.550	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			431.29330	454.226	12.92	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			184.39330	163.626	12.92	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			403.81090	425.496	13.06	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			206.91090	184.896	13.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			398.48740	419.927	13.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			132.72170	115.322	12.56	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			484.45630	509.705	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			147.55630	129.105	12.67	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			460.23650	484.446	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			163.33650	143.846	12.78	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			436.96360	460.149	12.89	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			80.14530	67.249	12.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			590.77390	620.248	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			93.87390	79.648	12.23	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			522.55960	549.387	12.50	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			125.65960	108.787	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			509.62170	535.922	12.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			37.79060	33.224	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			815.94680	854.880	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			39.04680	34.280	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			649.48210	682.491	12.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			72.58210	61.891	12.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			627.04530	657.849	12.09	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			25.97800	23.293	12.31	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			842.27260	881.795	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			35.37260	31.195	12.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			833.46570	872.797	12.24	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			36.56570	32.197	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			824.69060	863.824	12.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			14.88180	13.876	12.40	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,024.25850	1,066.594	12.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			17.35850	15.994	12.38	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,014.92790	1,057.164	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			18.02790	16.564	12.37	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			922.87800	963.893	12.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			6.83060	7.569	13.28	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	10.51	Call			1,293.84200	1,338.286	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			6.94200	7.686	13.22	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,109.10710	1,152.173	12.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			12.20710	11.573	12.43	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,061.78180	1,104.476	12.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			30.14750	24.433	24.88	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,061.04750	3,012.033	24.88	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			736.94770	770.822	12.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			67.84770	58.422	12.21	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			432.85970	454.089	13.19	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			49.70210	42.122	12.18	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			223.75970	201.689	13.19	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			337.47010	354.165	13.73	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			328.37010	301.765	13.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,042.36210	1,081.320	12.14	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			23.26210	18.920	12.14	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			828.80210	864.522	12.18	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			710.27100	742.877	12.21	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			80.97100	70.377	12.21	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			217.62300	226.382	15.35	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			628.32300	593.882	15.35	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			351.96680	366.065	14.35	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			467.26680	437.465	14.35	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			55.37090	54.406	26.39	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,320.67090	3,275.806	26.39	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,122.76920	1,160.427	12.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			38.06920	31.827	12.36	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			824.62290	857.316	12.36	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			89.92290	78.716	12.36	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			354.91300	367.490	14.99	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			620.71300	588.590	14.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			82.63640	80.938	27.33	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,618.43640	3,572.038	27.33	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,072.42150	1,108.801	12.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			49.64660	42.847	12.47	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			68.22150	59.901	12.47	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			899.95530	933.805	12.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			105.75530	94.905	12.48	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			460.26310	477.997	13.96	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			416.06310	389.097	13.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,193.84660	1,231.747	12.47	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			467.46420	484.756	14.11	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			456.66420	428.856	14.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,062.17340	1,098.099	12.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			85.17340	75.999	12.53	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			996.51020	1,031.526	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			99.51020	89.426	12.52	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	11.30	Call			825.46920	857.825	12.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			49.02780	44.672	12.78	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,277.49770	1,318.031	12.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			50.49770	45.931	12.71	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,233.31420	1,271.342	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			56.31420	49.242	12.56	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,439.04190	1,399.847	18.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			169.37640	174.184	18.99	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,652.37640	1,612.084	18.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			302.22680	312.040	16.11	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			885.22680	849.940	16.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,296.02780	1,336.772	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			940.67390	904.888	16.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			224.86240	231.560	17.56	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,247.86240	1,209.460	17.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			546.86340	566.873	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			359.86340	334.773	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			196.04190	201.947	18.28	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			365.30830	340.063	13.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			537.79210	557.489	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			370.79210	345.389	13.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			726.32370	752.294	12.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			199.32370	180.194	12.63	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			287.67390	296.988	16.35	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			219.81470	199.734	12.77	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			641.09190	664.280	13.06	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			264.09190	242.180	13.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			980.36750	1,015.152	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			103.36750	93.052	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			542.30830	562.163	13.64	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			148.46920	135.725	12.50	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			756.95400	783.895	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			179.95400	161.795	12.48	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,078.85360	1,115.001	12.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			81.85360	72.901	12.53	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			696.81470	721.834	12.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			975.57120	1,009.885	12.53	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			119.87120	108.585	12.53	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			353.48330	364.744	15.71	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			807.78330	773.444	15.71	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			94.26860	96.860	27.57	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,968.56860	3,925.560	27.57	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,266.13510	1,306.492	12.66	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			60.43510	55.192	12.66	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			108.90420	115.090	27.22	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,184.80420	4,145.190	27.22	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,343.64970	1,383.447	12.57	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	29/07/2015	Foreign Exchange Option	10.80	Put			69.54970	63.547	12.57	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,055.99770	1,089.161	12.48	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			131.89770	119.261	12.48	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			364.01590	372.648	16.35	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			999.91590	962.748	16.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			365.63960	371.956	16.94	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,201.43960	1,161.756	16.94	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			116.30040	117.215	26.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,482.10040	4,437.015	26.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,411.33650	1,450.020	12.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			77.13650	69.820	12.50	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,123.68230	1,156.398	12.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			139.48230	126.198	12.40	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			606.95980	619.361	14.50	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			603.75980	570.061	14.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			507.99230	517.111	15.48	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			836.49230	799.411	15.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			380.70810	386.182	17.08	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,269.20810	1,228.482	17.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			222.66370	224.530	20.32	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,351.16370	2,306.830	20.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			912.98100	939.216	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			251.48100	231.516	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			893.85460	919.608	12.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			262.35460	241.908	12.68	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			201.54460	202.968	21.04	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,610.04460	2,565.268	21.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,061.87200	1,091.648	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			180.37200	163.948	12.44	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			925.88910	952.448	12.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			244.38910	224.748	12.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			250.04810	252.542	19.56	0.00	0	100,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,078.54810	2,034.842	19.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,630.74000	1,671.266	12.66	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			59.24000	53.566	12.66	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,296.37900	1,331.943	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			104.87900	94.243	12.19	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			675.29870	689.589	13.98	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			503.79870	471.888	13.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,280.42970	1,314.700	12.16	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			108.92970	97.000	12.16	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,667.23500	1,708.049	12.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			55.73500	50.349	12.71	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			919.41750	945.818	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			247.91750	228.118	12.65	0.00	0	15,000
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,483.26600	1,521.271	12.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			82.66600	74.471	12.35	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	28/09/2015	Foreign Exchange Option	11.15	Call			1,195.76050	1,226.924	12.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			145.16050	130.124	12.23	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,018.45970	1,045.661	12.53	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			217.85970	198.862	12.53	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			368.31110	372.539	17.58	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,437.71110	1,395.740	17.58	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			269.87030	272.270	19.45	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,069.27030	2,025.470	19.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			126.79660	132.329	26.61	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,726.19660	4,685.529	26.61	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,266.78110	1,300.077	12.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			153.08110	139.577	12.33	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			372.44930	377.428	18.22	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,668.74930	1,626.929	18.22	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			149.82390	152.208	26.49	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,866.12390	4,821.708	26.49	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,556.71540	1,593.890	12.48	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			93.01540	83.390	12.48	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			145.50850	148.149	26.38	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,272.80850	5,228.149	26.38	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,624.26220	1,662.412	12.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			101.56220	92.412	12.64	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,333.21570	1,365.654	12.35	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			160.51570	145.654	12.35	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			374.44490	379.695	18.78	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,901.74490	1,859.695	18.78	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			725.58690	739.441	14.73	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			715.48690	681.841	14.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,225.29620	3,272.309	16.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			18.89620	18.309	16.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,176.09290	3,222.903	16.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			19.69290	18.903	16.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,126.92260	3,173.516	15.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,269.81400	1,231.398	16.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			505.81810	514.405	17.05	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,349.41810	1,310.405	17.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			235.06850	217.031	12.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,055.23220	1,082.361	12.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			308.83220	288.361	12.86	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			336.41040	340.706	19.93	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,350.01040	2,306.706	19.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			526.21400	535.398	16.79	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			127.44180	117.220	12.56	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,491.23050	1,528.381	12.50	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			134.83050	124.381	12.50	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			461.97550	469.294	17.68	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,545.57550	1,505.294	17.68	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,191.46850	1,221.031	12.62	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			20.52260	19.516	15.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,332.53860	1,364.533	12.39	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			176.13860	160.533	12.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			547.99580	557.828	16.53	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,191.59580	1,153.828	16.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,533.84180	1,571.220	12.56	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,392.41870	1,425.324	12.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			164.91870	150.024	12.34	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			374.97690	380.363	19.36	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,147.47690	2,105.063	19.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			142.81440	143.316	26.17	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,635.31440	5,588.016	26.17	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,687.14260	1,725.336	12.75	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			109.64260	100.036	12.75	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,399.90600	1,433.648	12.35	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			162.40600	148.348	12.35	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			855.27520	870.488	15.15	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			834.77520	801.288	15.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,039.20550	1,059.190	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			532.30550	503.490	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,034.92810	1,054.797	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			538.02810	509.097	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,043.51470	1,063.610	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			526.61470	497.910	13.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			802.12880	816.492	16.74	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,359.02880	1,323.792	16.74	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			799.64290	813.955	16.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,366.54290	1,331.255	16.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			804.62770	819.043	16.72	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,351.52770	1,316.343	16.72	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			809.28960	823.685	16.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,357.58960	1,322.385	16.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			806.79000	821.134	16.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,365.09000	1,329.834	16.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			811.80230	826.243	16.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,350.10230	1,314.943	16.70	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			978.02640	995.217	16.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,315.22640	1,281.817	16.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			975.21550	992.354	16.48	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,322.41550	1,288.954	16.48	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			972.42460	989.511	16.50	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,329.62460	1,296.111	16.50	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			982.40270	999.644	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,321.00270	1,287.644	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			979.59820	996.787	16.49	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,328.19820	1,294.787	16.49	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	13.29	Call			985.22060	1,002.514	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,313.82060	1,280.514	16.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,345.06330	1,366.633	14.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			849.66330	819.733	14.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,341.39050	1,362.877	14.83	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			855.99050	825.977	14.83	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,348.76170	1,370.407	14.79	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			843.36170	813.507	14.79	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,144.35870	1,163.913	16.25	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,288.25870	1,256.213	16.25	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,141.30410	1,160.799	16.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,295.20410	1,263.099	16.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,147.42670	1,167.033	16.24	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,281.32670	1,249.333	16.24	0.00	0	0
<b>Total \$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,471,250</b>
<b>Total \$ / R</b>											<b>63,248,406.00</b>	<b>5,340</b>	<b>2,832,786</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.84060		11.79690			82,884.20	7	1,469
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.02210		11.97700			0.00	0	89
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.21770		12.17150			0.00	0	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.40400		12.35640			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>82,884.20</b>	<b>7</b>	<b>1,573</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			5,190.73930	4,508.350	12.18	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			60,511.18460	63,511.272	12.17	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			8,821.18460	7,451.272	12.17	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			75,569.78600	79,307.008	12.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			4,879.78600	4,247.008	12.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			74,723.39500	78,436.145	12.18	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			5,033.39500	4,376.145	12.18	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			73,880.73930	77,568.350	12.18	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			82,546.92050	85,782.460	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			14,846.92050	13,572.460	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			81,805.31090	85,028.243	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			15,105.31090	13,818.243	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			83,291.79660	86,539.667	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			14,591.79660	13,329.667	12.50	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			81,385.30550	83,308.685	13.02	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			33,235.30550	30,538.685	13.02	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			80,886.86630	82,792.543	13.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			33,736.86630	31,022.543	13.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			80,391.66960	82,279.770	13.08	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			34,241.66960	31,509.770	13.08	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			41,166.16260	38,418.888	13.20	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			92,342.40870	94,340.277	13.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				41,702.40870	38,940.277	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				91,881.36310	93,865.373	13.26	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				42,241.36310	39,465.374	13.26	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				92,806.16260	94,818.888	13.20	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>82,884.20</b>	<b>7</b>	<b>1,993</b>
£ / R	On 23/01/2015	Foreign Exchange Future			18.24410		18.11530				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.39620		18.26790				4,691,031.00	255	33,393
£ / R	On 12/06/2015	Foreign Exchange Future			18.66450		18.53300				0.00	0	5,582
£ / R	On 14/09/2015	Foreign Exchange Future			18.95830		18.82490				0.00	0	1,620
£ / R	On 11/12/2015	Foreign Exchange Future			19.24460		19.10950				0.00	0	0
<b>Total £ / R Future</b>											<b>4,691,031.00</b>	<b>255</b>	<b>40,595</b>
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				207.52050	264.998	12.12	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				35.91180	45.295	13.71	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,010.61180	891.195	13.71	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				35.26760	44.306	13.73	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,019.96760	900.206	13.73	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				34.63610	43.337	13.75	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				1.90960	2.203	19.86	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				2,926.60960	2,798.103	19.86	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				0.93280	1.042	21.83	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				3,585.63280	3,456.942	21.83	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				0.91690	1.020	21.89	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				607.25020	506.528	12.85	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				312.22050	240.898	12.12	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				120.58990	156.407	12.61	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				505.28990	412.307	12.61	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				92.55020	120.628	12.85	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				3,605.61690	3,476.920	21.89	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,029.33610	909.237	13.75	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				180.72710	208.867	15.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,202.82710	1,102.667	15.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,587.97570	1,709.345	13.48	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				40.07570	33.144	13.48	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				129.14570	149.571	15.78	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,501.24570	1,393.371	15.78	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				1,330.15540	1,448.653	13.06	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				62.25540	52.453	13.06	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				236.90090	270.986	14.65	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				969.00090	874.786	14.65	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				187.81790	216.457	15.16	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,169.91790	1,070.257	15.16	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				178.99600	207.011	15.26	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	19.30	Put			1,211.09600	1,110.811	15.26	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			177.28160	205.041	15.27	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,219.38160	1,118.841	15.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			603.64960	657.705	14.63	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			920.64960	843.205	14.63	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			600.40910	654.186	14.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			927.40910	849.686	14.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			606.91450	661.246	14.61	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			913.91450	836.746	14.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,032.35020	955.147	14.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,845.69120	7,978.962	20.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.79120	0.662	20.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			904.31380	961.033	14.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,019.41380	942.733	14.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			900.77700	957.193	14.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,025.87700	948.893	14.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			897.25020	953.447	14.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,373.74990	1,451.900	14.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			764.24990	707.300	14.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,369.21740	1,447.140	14.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			769.71740	712.540	14.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,378.30050	1,456.686	14.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			758.80050	702.086	14.03	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>4,691,031.00</b>	<b>255</b>	<b>131,199</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09838		0.09775			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09998		0.09934			0.00	0	15,106
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10177		0.10112			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>18,932</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			805.46530	861.483	13.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			30.66530	23.683	13.67	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			193.96440	214.449	15.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			419.16440	376.649	15.38	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			43.61910	48.359	19.00	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,268.81910	1,210.559	19.00	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,006.24650	1,060.518	14.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			72.24650	62.218	14.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			383.73570	411.887	15.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			449.73570	413.587	15.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			154.90410	166.628	18.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,220.90410	1,168.328	18.27	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,246.31990	1,299.985	15.68	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			134.21990	122.885	15.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			627.03760	659.300	16.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			514.93760	482.200	16.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			329.25010	346.750	18.97	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,217.15010	1,169.650	18.97	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>18,932</b>
€ / R	On	23/02/2015	Foreign Exchange Future			14.41040		14.32040			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.45870		14.36930			0.00	0	75,578
€ / R	On	01/06/2015	Foreign Exchange Future			14.66300		14.57170			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.69270		14.60120			0.00	0	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.95280		14.86010			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			15.21000		15.11560			0.00	0	0
<b>Total € / R Future</b>											<b>0.00</b>	<b>0</b>	<b>93,379</b>
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			478.82340	532.092	11.73	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			148.42340	111.692	11.73	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			472.45050	525.313	11.76	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			152.05050	114.913	11.76	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			466.13350	518.593	11.78	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			155.73350	118.193	11.78	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			264.55440	298.188	12.68	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			354.15440	297.788	12.68	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,071.98230	987.963	15.52	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			115.64820	85.001	11.56	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			551.39180	603.158	12.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			809.34010	733.570	14.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			539.10080	590.221	12.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,013.52900	1,084.062	11.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			44.22900	25.362	11.22	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			684.94820	743.701	11.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,045.80100	962.429	15.43	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			188.33210	203.468	14.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			182.09180	144.458	12.02	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			190.34320	205.792	14.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			761.04320	687.092	14.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			178.64010	192.270	14.62	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,115.91640	1,030.879	15.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			169.52340	181.735	14.76	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			189.80080	151.520	12.07	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			411.75900	456.199	12.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			292.45900	247.499	12.59	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			135.10100	141.129	15.43	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,240.75040	1,153.215	16.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			131.28230	136.663	15.52	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	14.95	Put			769.03210	694.768	14.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			186.34790	201.175	14.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			777.04790	702.475	14.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			125.21640	129.579	15.66	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			130.03930	135.213	15.55	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,080.73930	996.513	15.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			850.22340	773.035	14.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			139.06120	145.761	15.34	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,019.76120	937.061	15.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			110.05040	111.915	16.08	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			640.88970	687.770	12.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			379.18970	334.770	12.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			593.51170	638.225	13.11	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			431.81170	385.225	13.11	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			650.77740	698.111	12.84	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			369.07740	325.111	12.84	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			645.81610	692.922	12.86	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			374.11610	329.922	12.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,296.24690	1,363.176	11.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			95.04690	70.476	11.77	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			335.42110	352.008	15.33	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,084.22110	1,009.308	15.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			327.34470	342.987	15.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,116.14470	1,040.287	15.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			325.36710	340.777	15.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,124.16710	1,048.077	15.45	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			323.40180	338.584	15.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,132.20180	1,055.884	15.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			984.13980	917.667	14.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			591.46130	617.389	14.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			991.36130	924.589	14.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			597.03130	623.564	14.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			976.93130	910.764	14.82	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			594.23980	620.467	14.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			780.12710	722.731	14.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			902.16190	938.938	14.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			786.56190	728.938	14.03	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			793.01730	735.166	14.06	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			523.92240	529.172	16.94	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,908.32240	1,819.172	16.94	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,470.80540	1,529.819	12.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			255.20540	219.819	12.02	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			905.72710	942.731	14.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			898.61730	935.166	14.06	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>219,565</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R</b>								<b>0.00</b>	<b>0</b>	<b>312,944</b>
AU\$ / R On 16/03/2015 Foreign Exchange Future			9.55030		9.50560			955,030.00	100	22,001
AU\$ / R On 12/06/2015 Foreign Exchange Future			9.63880		9.59360			0.00	0	7,620
AU\$ / R On 14/09/2015 Foreign Exchange Future			9.73970		9.69350			0.00	0	600
<b>Total AU\$ / R Future</b>								<b>955,030.00</b>	<b>100</b>	<b>30,221</b>
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Put			565.81010	530.166	13.62	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.20	Put			746.40520	707.969	14.25	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.40	Call			273.95880	300.818	12.14	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.40	Put			168.35880	150.519	12.14	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.70	Call			148.49140	163.639	12.68	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.70	Put			342.89140	313.339	12.68	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Call			81.41010	90.466	13.62	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Call			79.73090	88.624	13.65	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Put			574.13090	538.324	13.65	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Call			78.04720	86.819	13.68	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Put			582.44720	546.519	13.68	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.20	Call			52.00520	58.269	14.25	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Call			131.97460	142.993	13.83	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Put			798.37460	764.193	13.83	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Call			135.36120	146.620	13.78	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Put			781.76120	747.820	13.78	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Call			133.65600	144.794	13.81	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Put			790.05600	755.994	13.81	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.35	Put			882.61380	849.584	14.23	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Call			224.13130	237.188	14.26	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Put			890.63130	857.488	14.26	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.34	Call			228.11750	241.401	14.20	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.34	Put			874.61750	841.701	14.20	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.35	Call			226.11380	239.283	14.23	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>955,030.00</b>	<b>100</b>	<b>30,824</b>
CAD/ R On 16/03/2015 Foreign Exchange Future			10.18030		10.10140			0.00	0	75
CAD/ R On 12/06/2015 Foreign Exchange Future			10.31560		10.23520			0.00	0	0
<b>Total CAD/ R Future</b>								<b>0.00</b>	<b>0</b>	<b>75</b>
CAD/ R On 16/03/2015 Foreign Exchange Option	10.09	Call			219.47450	262.241	11.17	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.09	Put			208.07450	171.941	11.17	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.10	Call			214.72880	256.957	11.18	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.10	Put			213.32880	176.657	11.18	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.11	Call			210.57240	251.747	11.20	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.11	Put			219.17240	181.447	11.20	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.01	Put			215.24040	184.849	11.36	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			451.64410	502.477	11.33	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			206.44410	176.877	11.33	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			446.01430	496.438	11.35	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			210.81430	180.838	11.35	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			440.44040	490.449	11.36	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>75</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			342.88540		323.54650			0.00	0	10,000
<b>Total CF CANDO CAFZ Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAFZ</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO	On	05/01/2015	Foreign Exchange Future			144.62510		125.15320			0.00	0	5,000
<b>Total CF CANDO CAGB Future</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
<b>Total CF CANDO CAGB</b>											<b>0.00</b>	<b>0</b>	<b>5,000</b>
CHF / R	On	16/03/2015	Foreign Exchange Future			12.03600		11.95790			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			12.24630		12.16660			0.00	0	6,452
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>8,760</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			79.77490	89.095	16.75	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,111.87490	1,043.095	16.75	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			78.74760	87.923	16.78	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,120.84760	1,051.923	16.78	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			77.73500	86.765	16.81	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,129.83500	1,060.766	16.81	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			622.48890	669.584	13.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			295.88890	263.284	13.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			617.23300	664.062	13.35	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			300.63300	267.762	13.35	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			612.02030	658.584	13.37	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			305.42030	272.283	13.37	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>8,760</b>
CNH / R	On	16/03/2015	Foreign Exchange Future			1.88600		1.87480			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.90130		1.88960			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			987.39660	1,071.098	12.42	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			139.39660	111.098	12.42	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	16/03/2015	Foreign Exchange Option	1.80	Call			911.28860	991.272	12.39	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			163.28860	131.272	12.39	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			838.10890	916.023	12.43	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			190.10890	156.023	12.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			542.68290	487.522	13.17	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			947.68830	1,015.994	13.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			451.68830	402.994	13.06	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			891.96930	957.037	13.12	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			495.96930	444.037	13.12	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			838.68290	900.522	13.17	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			0.12850		0.12820			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			0.06200		0.06170			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05420		0.05400			0.00	0	56,554
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>56,886</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>56,886</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.22110		1.21810			0.00	0	60
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.22210		1.21910			0.00	0	200
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>260</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>260</b>
RAIN	On	16/03/2015	Foreign Exchange Future			21,692.57000		21,566.80000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Future			5.00960		4.98950			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.99050		4.96950			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			94.30440	104.130	9.94	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			94.80440	84.530	9.94	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			89.19420	98.655	9.91	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			99.69420	89.055	9.91	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			85.03990	94.120	9.96	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	16/03/2015	Foreign Exchange Option	5.01	Put			105.53990	94.520	9.96	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			122.51550	131.733	9.68	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			143.01550	131.233	9.68	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			118.49140	126.541	9.65	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			148.99140	136.041	9.65	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			114.58360	122.448	9.70	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			155.08360	141.948	9.70	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			1.79640		1.78790			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.76360		1.75650			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>68 977 351.20</b>	<b>5,702</b>	<b>1,627,237</b>
<b>Total Options</b>											<b>0.00</b>	<b>0</b>	<b>1,782,442</b>
<b>Grand Total:</b>											<b>68,977,351.20</b>	<b>5,702</b>	<b>3,409,679</b>