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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2015

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			12.20180		12.22740			0.00	0	3,827
\$ / R On 29/04/2015 Foreign Exchange Future			12.19590		12.22910			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.19760		12.23080			121,976,000.00	10,000	21,000
\$ / R On 06/05/2015 Foreign Exchange Future			12.20800		12.24150			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.22270		12.25600			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			12.22680		12.26020			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.23310		12.26650			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.23730		12.27060			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			12.24990		12.35600			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.25200		12.28520			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.26630		12.29940			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.27860		12.31150			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.28470		12.31760			452,875,465.50	36,865	1,163,181
\$ / R On 26/06/2015 Foreign Exchange Future			12.31320		12.34600			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.32140		12.35420			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.33380		12.36660			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.34820		12.38100			0.00	0	1,698
\$ / R On 29/07/2015 Foreign Exchange Future			12.38130		12.41430			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.44350		12.47670			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.45210		12.48540			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.47350		12.50690			0.00	0	285

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 Future			12.48210		12.51550			46,333,555.20	3,712	83,085
\$ / R	On	28/09/2015	Foreign Exchange Future			12.51210		12.54560			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.51640		12.54990			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.57640		12.61030			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.63840		12.67230			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.66720		12.70110			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.67380		12.70770			61,037,020.80	4,816	68,409
\$ / R	On	21/12/2015	Foreign Exchange Future			12.69600		12.72980			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.81460		12.84790			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.87910		12.91110			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.88600		12.91790			16,726,028.00	1,298	4,792
\$ / R	On	09/06/2016	Foreign Exchange Future			13.08000		13.10770			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.08860		13.11620			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.29080		13.31480			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.29940		13.32320			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.48440		13.50500			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.49520		13.51550			0.00	0	0
<b>Total \$ / R Future</b>											<b>698,948,069.50</b>	<b>56,691</b>	<b>1,375,574</b>
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,427.43020	1,401.859	31.82	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.03020	0.059	31.82	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,077.52050	1,052.010	26.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			0.12050	0.210	26.72	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			251.22900	234.872	18.47	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			23.82900	33.072	18.47	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.04590	0.054	53.15	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,922.64590	2,948.254	53.15	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			33.02850	33.522	19.95	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			273.92850	307.622	19.95	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			225.93830	209.539	18.18	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			45.13830	61.939	18.18	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			441.70610	412.672	18.80	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			10.90610	15.072	18.80	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			590.41870	560.832	16.92	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			8.91870	12.832	16.92	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			43.39380	43.222	19.10	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			421.89380	455.222	19.10	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			473.84130	449.583	16.16	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			37.84130	46.883	16.16	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			466.71080	443.015	16.14	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			46.51080	56.215	16.14	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			287.17590	271.995	16.10	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			130.67590	148.895	16.10	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			361.96750	343.455	16.01	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			101.36750	116.155	16.01	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			0.00000	193.805	16.60	2,713,270.00	14,000	7,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			0.00000	303.905	16.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.36610	0.294	24.83	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,195.16610	3,228.294	24.83	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,139.88120	1,107.160	15.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			4.68120	5.160	15.68	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			468.55070	446.693	15.57	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			2.15080	2.299	16.34	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			83.35070	94.693	15.57	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			276.33560	261.840	16.13	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			201.13560	219.840	16.13	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,486.62590	1,453.501	17.03	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			1.42590	1.501	17.03	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,347.35080	1,314.299	16.34	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			476.13010	456.286	15.67	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			106.73010	119.986	15.67	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			263.77510	253.400	16.44	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			264.37510	287.100	16.44	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			479.13770	460.939	15.71	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			127.63770	142.339	15.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,521.62070	1,489.307	16.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			4.02070	4.607	16.59	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			57.59290	56.277	20.72	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,199.99290	1,231.577	20.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,590.99080	1,558.565	16.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			3.39080	3.864	16.88	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			107.46310	104.760	18.92	261,900.50	2,500	42,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			789.86310	820.060	18.92	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			79.22450	77.348	19.78	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			981.62450	1,012.648	19.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,571.15960	1,538.763	16.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			3.55960	4.063	16.80	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			205.71430	199.477	17.36	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			448.11430	474.777	17.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			0.00000	188.045	17.50	47,011.20	250	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			0.00000	503.345	17.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			54.69680	53.451	20.88	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,237.09680	1,268.751	20.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			301.28070	291.320	16.47	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			283.68070	306.620	16.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			260.51650	252.150	16.81	63,037.55	250	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			342.91650	367.450	16.81	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			76.06520	74.274	19.90	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,008.46520	1,039.574	19.90	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			441.12280	425.268	15.95	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			163.52280	180.568	15.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			388.34610	374.611	16.13	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			200.74610	219.911	16.13	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	12.63	Call			185.35490	179.892	17.60	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			497.75490	525.192	17.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			596.82330	575.541	15.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			89.22330	100.841	15.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			466.07040	449.262	15.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			148.47040	164.562	15.87	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			224.85500	217.878	17.16	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			407.25500	433.178	17.16	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			619.24720	597.287	15.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			81.64720	92.587	15.44	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			611.72090	589.985	15.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			84.12090	95.285	15.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			350.51350	338.379	16.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			232.91350	253.680	16.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			853.07400	825.742	15.36	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			35.47400	41.042	15.36	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			765.50430	739.850	15.32	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			47.90430	55.150	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			453.48210	437.150	15.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			155.88210	172.450	15.91	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			943.43840	914.709	15.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			25.83840	30.009	15.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			897.93870	869.874	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			30.33870	35.174	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			604.24620	582.736	15.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			86.64620	98.036	15.48	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,226.60540	1,195.193	15.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			9.00540	10.493	15.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,036.10350	1,006.247	15.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			18.50350	21.547	15.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			722.93100	698.220	15.30	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			55.33100	63.520	15.30	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,343.85600	1,311.954	15.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			6.25600	7.254	15.85	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,324.17330	1,292.331	15.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			6.57330	7.631	15.76	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			870.94020	843.306	15.37	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			33.34020	38.606	15.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,245.94690	1,214.423	15.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			8.34690	9.723	15.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			989.51210	960.187	15.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			21.91210	25.487	15.43	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			288.32780	281.858	16.94	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			402.32780	428.658	16.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			17.08800	17.176	31.01	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,551.08800	3,583.976	31.01	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,552.91860	1,521.078	16.18	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	26/06/2015	Foreign Exchange Option	10.80	Put			6.91860	7.878	16.18	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,212.53380	1,182.941	15.31	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			16.53380	19.740	15.31	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			795.31130	772.221	15.13	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			71.11130	80.821	15.13	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			473.43620	461.880	15.96	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			236.83620	258.080	15.96	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			491.10130	480.185	15.94	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			250.10130	271.985	15.94	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,293.55300	1,264.892	14.66	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			29.25300	33.592	14.66	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			309.01140	305.163	17.47	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			604.71140	633.863	17.47	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			39.82350	39.378	30.18	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,775.52350	3,808.078	30.18	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,629.16550	1,598.384	15.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			14.86550	17.084	15.61	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			56.67050	55.140	29.64	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,079.97050	4,111.640	29.64	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,698.75000	1,667.675	15.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			22.05000	24.175	15.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,370.41350	1,341.674	14.61	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			43.71350	48.174	14.61	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			318.85630	315.268	18.08	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			812.15630	841.768	18.08	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			564.86470	555.680	16.15	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			379.46470	403.580	16.15	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			663.56890	652.507	15.77	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			316.66890	339.007	15.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,972.37660	1,941.002	15.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			16.87660	18.902	15.40	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,933.75960	1,902.543	15.34	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			18.25960	20.443	15.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,572.93660	1,543.793	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			37.43660	41.693	14.80	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			151.35920	150.305	21.61	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,935.85920	1,968.205	21.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			129.01970	128.131	22.35	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,193.51970	2,226.031	22.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			332.02730	328.657	18.31	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			916.52730	946.557	18.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			268.96780	266.582	19.15	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,153.46780	1,184.481	19.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			181.62330	180.282	20.80	0.00	0	112,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,666.12330	1,698.182	20.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			445.88430	440.206	17.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			630.38430	658.106	17.19	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	13.06	Call			341.74720	338.197	18.20	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			886.24720	916.097	18.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			339.28520	335.782	18.23	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			893.78520	923.682	18.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			690.20380	678.069	15.63	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			304.70380	325.969	15.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			639.06400	628.355	15.90	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			353.56400	376.255	15.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			518.83960	511.507	16.63	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			503.33960	529.407	16.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,023.79570	1,002.701	14.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			128.29570	140.601	14.75	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			762.39500	748.280	15.27	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			246.89500	266.180	15.27	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			717.19380	704.315	15.49	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			281.69380	302.215	15.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,109.63310	1,086.619	14.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			104.13310	114.519	14.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,085.86780	1,063.363	14.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			110.36780	121.263	14.67	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,039.13340	1,017.679	14.73	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			123.63340	135.579	14.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,291.44350	1,265.061	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			65.94350	72.961	14.45	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,125.61960	1,102.273	14.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			100.11960	110.173	14.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,117.61310	1,094.431	14.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			102.11310	112.331	14.64	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,554.32000	1,525.317	14.77	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			38.82000	43.217	14.77	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,398.02080	1,370.368	14.52	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			52.52080	58.268	14.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,370.83590	1,343.450	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			55.33590	61.350	14.48	0.00	0	8,775
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			74.80140	72.696	28.98	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,329.20140	4,360.597	28.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,235.06360	1,211.120	14.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			89.46360	99.020	14.48	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			327.45420	324.218	18.70	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			57.06400	62.066	14.50	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,051.85420	1,082.118	18.70	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			208.09450	206.264	20.67	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,662.49450	1,694.164	20.67	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,776.95910	1,746.468	15.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			31.35910	34.368	15.01	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,452.66400	1,424.166	14.50	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			456.60500	451.181	17.42	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
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			706.70500	734.781	17.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			337.30470	334.616	19.33	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,287.00470	1,318.216	19.33	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			98.98620	94.053	28.51	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,468.68620	4,497.653	28.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,850.54540	1,820.024	14.93	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			40.24540	43.624	14.93	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,529.32160	1,500.659	14.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			69.02160	74.259	14.43	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,600.48520	1,572.710	14.38	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			78.18520	84.310	14.38	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			342.25230	340.484	19.85	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,519.95230	1,552.084	19.85	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			97.29980	97.149	28.22	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,874.99980	4,908.749	28.22	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,919.07250	1,888.803	14.77	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			46.77250	50.403	14.77	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			812.13170	802.142	15.83	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			451.03170	474.942	15.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,563.31600	3,529.412	17.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.61600	5.612	17.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,513.65490	3,479.765	17.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.95490	5.965	17.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,464.01310	3,430.139	17.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,287.02740	3,323.674	25.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			188.18030	186.171	27.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,980.48030	4,012.371	27.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			240.95130	240.976	21.99	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,373.25130	2,407.176	21.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,491.18890	2,525.238	22.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			226.24030	226.415	22.36	2,830,185.00	12,500	78,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,518.54030	2,552.615	22.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			454.90010	452.141	18.70	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,187.20010	1,218.341	18.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			194.72740	197.474	25.28	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,233.75140	1,265.131	18.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			293.66670	293.064	20.92	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,955.96670	1,989.264	20.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			556.44100	551.825	17.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			898.74100	928.025	17.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			228.88890	229.038	22.29	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			934.19670	963.773	17.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			514.24370	510.458	18.10	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,006.54370	1,036.658	18.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			997.15400	980.408	14.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			289.45400	306.608	14.86	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			441.45140	438.931	18.85	0.00	0	12,450

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	12.15	Put			355.27780	376.996	15.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			571.47940	566.565	17.60	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			863.77940	892.765	17.60	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,127.11940	1,107.788	14.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			219.41940	233.988	14.58	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			541.89670	537.573	17.85	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			252.95390	268.814	14.72	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,028.53280	1,011.138	14.79	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			270.83280	287.338	14.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,424.63510	1,397.437	14.03	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			116.93510	123.637	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			912.97780	900.796	15.29	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			163.75220	175.893	14.32	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,161.45410	1,141.481	14.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			203.75410	217.681	14.51	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,820.51620	1,790.572	14.50	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			62.81620	66.772	14.50	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,060.65390	1,042.614	14.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.31310	6.339	17.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,775.21290	1,745.524	14.45	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			67.51290	71.724	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,597.09430	1,568.549	14.24	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			89.39430	94.749	14.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,261.45220	1,239.693	14.32	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			341.86520	341.145	20.33	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,762.06520	1,795.145	20.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			97.80270	98.411	27.88	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,238.00270	5,272.411	27.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,981.69730	1,951.346	14.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			51.89730	55.346	14.58	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,673.99630	1,646.040	14.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			84.19630	90.040	14.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,665.15880	1,637.286	14.26	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			85.35880	91.286	14.26	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,421.79620	1,400.376	13.96	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			173.89620	185.776	13.96	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			284.76380	288.295	22.75	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,836.86380	2,873.695	22.75	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			954.47550	946.413	15.94	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			573.37550	597.313	15.94	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			247.56010	262.112	14.19	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			335.57600	353.598	14.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,955.86770	1,929.458	13.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			87.96770	93.458	13.91	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,355.09860	1,337.302	14.12	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			237.19860	251.302	14.12	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,335.46010	1,318.112	14.19	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	14/03/2016	Foreign Exchange Option	11.95	Put			291.60050	307.956	14.44	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			306.69570	306.020	26.37	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,888.79570	3,920.020	26.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			66.95940	67.363	27.31	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,379.05940	7,411.363	27.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,193.47600	1,179.598	14.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			331.43310	349.310	14.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			429.60430	428.373	20.75	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,101.70430	2,132.373	20.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			317.16560	316.713	23.56	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,149.26560	3,180.713	23.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,259.50050	1,243.956	14.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,205.22260	1,191.046	14.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			327.32260	345.046	14.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,199.33310	1,185.310	14.65	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			894.70290	889.149	17.73	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,077.00290	1,099.149	17.73	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			891.54460	886.037	17.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,083.84460	1,106.037	17.75	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			888.40230	882.936	17.77	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,090.70230	1,112.936	17.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			900.41760	895.021	17.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,084.21760	1,106.421	17.75	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			897.26270	891.907	17.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,091.06270	1,113.307	17.77	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			903.58280	898.151	17.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,077.38280	1,099.551	17.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,112.38960	1,106.788	17.67	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,087.58960	1,105.988	17.67	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,108.93160	1,103.839	17.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,094.13160	1,113.039	17.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,105.48880	1,100.425	17.71	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,100.68880	1,119.625	17.71	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,117.55610	1,112.682	17.69	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,094.35610	1,113.282	17.69	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,114.09510	1,109.262	17.71	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,100.89510	1,119.862	17.71	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,120.51130	1,115.634	17.67	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,087.31130	1,106.234	17.67	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,534.32690	1,528.788	15.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			669.32690	684.388	15.78	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,530.13460	1,524.666	15.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			675.13460	690.266	15.81	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,525.95730	1,520.566	15.84	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			680.95730	696.166	15.84	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,302.15710	1,298.452	17.44	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,086.65710	1,103.252	17.44	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	19/12/2016	Foreign Exchange Option	13.31	Call			1,299.07310	1,295.377	17.46	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,093.57310	1,110.177	17.46	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,305.26350	1,301.542	17.41	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,079.76350	1,096.342	17.41	0.00	0	0
<b>Total \$ / R Option</b>											<b>5,915,404.25</b>	<b>29,500</b>	<b>1,605,019</b>
<b>Total \$ / R</b>											<b>704,863,473.75</b>	<b>86,191</b>	<b>2,980,593</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.28470		12.31760			687,943.20	56	597
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.48210		12.51550			124,821.00	10	118
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.67380		12.70770			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.88600		12.91790			0.00	0	27
<b>Total \$ / R MAXI Future</b>											<b>812,764.20</b>	<b>66</b>	<b>742</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			103,610.34730	100,624.656	15.45	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			1,850.34730	2,154.656	15.45	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			102,674.60360	99,699.113	15.44	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			1,914.60360	2,229.113	15.44	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			104,547.88510	101,552.353	15.45	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			1,787.88510	2,082.353	15.45	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			97,108.54560	95,127.959	14.81	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			14,558.54560	15,917.959	14.81	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			96,368.23400	94,406.254	14.82	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			14,818.23400	16,196.254	14.82	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			95,630.87520	93,687.818	14.83	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			15,080.87520	16,477.818	14.83	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			109,351.91180	107,483.319	14.65	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			23,581.91180	25,103.319	14.65	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			108,688.49520	106,832.889	14.67	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			23,918.49520	25,452.889	14.67	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			110,017.95640	108,136.373	14.64	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			23,247.95640	24,756.373	14.64	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			49,914.37550	52,126.910	15.52	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			101,257.75610	100,287.919	15.55	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			50,467.75610	52,687.919	15.55	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			102,153.72980	101,168.568	15.49	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			49,363.72980	51,568.568	15.49	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			101,704.37550	100,726.910	15.52	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>812,764.20</b>	<b>66</b>	<b>742</b>
£ / R	On	12/06/2015	Foreign Exchange Future			18.47190		18.51660			30,201,556.50	1,635	27,923
£ / R	On	14/09/2015	Foreign Exchange Future			18.75760		18.80260			75,030.40	4	954
£ / R	On	11/12/2015	Foreign Exchange Future			19.03820		19.08370			95,191.00	5	19
£ / R	On	14/03/2016	Foreign Exchange Future			19.35320		19.39600			0.00	0	20

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total £ / R Future</b>											<b>30,371,777.90</b>	<b>1,644</b>	<b>28,916</b>
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,553.44260	1,580.542	16.43	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			613.36010	621.937	14.96	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			286.71430	250.798	14.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			620.11430	628.898	14.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			283.50070	247.792	14.99	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			626.90070	635.892	14.99	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			70.04260	52.442	16.43	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,550.63830	1,503.220	15.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			34.03830	31.320	15.25	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			289.96010	253.837	14.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			647.01530	610.473	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			804.41530	812.873	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,822.66690	7,777.656	23.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.06690	0.056	23.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			654.43180	617.670	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			791.83180	800.070	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			650.71520	614.060	14.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			798.11520	806.460	14.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,181.11270	1,136.478	14.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			602.48100	603.300	14.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			607.41270	608.278	14.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,565.19150	1,515.327	13.62	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			351.49150	347.127	13.62	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,191.27000	1,146.543	14.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			597.57000	598.343	14.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,186.18100	1,141.500	14.17	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,191.64110	1,153.366	14.80	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			995.64110	1,000.166	14.80	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,187.75560	1,149.527	14.82	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,001.75560	1,006.327	14.82	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,195.54960	1,157.228	14.79	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			989.54960	994.028	14.79	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>30,371,777.90</b>	<b>1,644</b>	<b>63,746</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10264		0.10283			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10444		0.10463			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10624		0.10643			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			1,286.18370	1,267.838	16.75	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			3.68370	3.638	16.75	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			382.28690	364.297	13.76	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	0.10	Put			99.78690	100.097	13.76	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			52.97060	45.908	17.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			770.47060	781.708	17.01	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,477.48370	1,460.516	14.09	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			14.58370	16.416	14.09	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			654.00020	641.217	14.78	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			191.10020	197.117	14.78	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			246.36830	238.602	17.31	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			783.46830	794.502	17.31	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,680.29370	1,665.159	14.75	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			37.29370	41.159	14.75	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			878.22340	869.393	15.14	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			235.22340	245.393	15.14	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			432.55450	427.727	17.38	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			789.55450	803.727	17.38	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			13.22390		13.17930			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.24020		13.19520			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.26640		13.22120			2,719,612.00	205	154,413
€ / R	On	14/09/2015	Foreign Exchange Future			13.49940		13.45350			0.00	0	11,203
€ / R	On	11/12/2015	Foreign Exchange Future			13.73180		13.68500			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.99660		13.94680			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.53340		14.47410			0.00	0	0
<b>Total € / R Future</b>											<b>2,719,612.00</b>	<b>205</b>	<b>176,891</b>
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			381.92740	424.981	16.49	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			12.62740	11.081	16.49	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			31.57870	33.084	17.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,126.37870	1,082.884	17.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			31.05770	32.520	17.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,135.85770	1,092.320	17.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			30.54730	31.967	17.55	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,145.34730	1,101.767	17.55	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			25.93970	26.990	17.95	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,240.73970	1,196.790	17.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,180.11330	2,135.685	21.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			668.11860	633.038	15.58	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			11.04860	11.799	21.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,199.84860	2,155.399	21.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			11.86650	12.685	20.91	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,140.66650	2,096.285	20.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			11.31330	12.085	21.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,035.69750	995.198	17.01	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	12/06/2015	Foreign Exchange Option	15.40	Call			11.17980	11.941	21.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,189.97980	2,145.541	21.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			179.51730	195.831	14.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			438.31730	409.431	14.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			109.31860	119.438	15.58	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			17.68030	16.395	13.76	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			635.42040	674.313	13.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			64.22040	57.913	13.41	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			204.55890	222.875	14.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			383.35890	356.475	14.46	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			56.89750	61.598	17.01	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			988.88030	1,032.794	13.76	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			164.24390	171.642	18.11	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,610.74390	1,572.242	18.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			904.28690	943.143	13.12	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			150.78690	143.743	13.12	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			768.19360	801.759	13.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			214.69360	202.359	13.26	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			268.15680	253.633	13.54	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			129.65880	135.152	18.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,936.15880	1,895.752	18.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			131.31450	136.896	18.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,917.81450	1,877.496	18.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			130.48420	136.019	18.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,926.98420	1,886.619	18.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			691.65680	723.033	13.54	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			174.82360	175.442	21.07	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,989.82360	2,943.642	21.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,744.89420	2,792.130	13.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			9.89420	10.330	13.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			324.06900	331.924	17.90	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,649.06900	1,610.124	17.90	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			935.04210	965.156	13.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			300.04210	283.356	13.14	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			573.09920	590.818	15.29	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			788.09920	759.019	15.29	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			327.09420	335.076	17.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,632.09420	1,593.275	17.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			325.57830	333.494	17.87	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,640.57830	1,601.694	17.87	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			826.30690	798.315	15.21	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			779.65230	801.620	15.23	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			832.85230	805.020	15.23	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			776.21790	798.082	15.26	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			839.41790	811.482	15.26	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			783.10690	804.915	15.21	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			970.91950	992.405	16.99	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	14.94	Put			1,436.81950	1,399.005	16.99	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			968.05930	989.575	17.01	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,443.95930	1,406.175	17.01	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			965.21130	986.655	17.03	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,451.11130	1,413.255	17.03	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>148,897</b>
<b>Total € / R</b>											<b>2,719,612.00</b>	<b>205</b>	<b>325,788</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.51390		9.53940			15,545,712.60	1,634	14,438
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.61770		9.64330			0.00	0	1,290
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.72220		9.74890			0.00	0	30
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.84400		9.86890			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>15,545,712.60</b>	<b>1,634</b>	<b>15,758</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			570.25730	546.827	13.76	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			30.85730	32.927	13.76	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			30.97390	26.914	15.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			751.57390	773.014	15.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,143.00740	1,117.648	16.23	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			3.60740	3.748	16.23	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			896.96870	872.505	14.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			7.56870	8.605	14.91	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			151.56750	139.326	14.14	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			262.16750	275.426	14.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			32.75220	28.510	15.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			733.35220	754.610	15.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			31.85120	27.701	15.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			742.45120	763.801	15.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			445.33470	423.075	13.62	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			55.93470	59.175	13.62	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			216.32320	199.373	13.70	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			176.92320	185.473	13.70	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			848.64050	866.506	15.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			140.19600	132.534	15.93	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			856.89600	874.834	15.93	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			143.70810	135.901	15.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			840.40810	858.201	15.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			141.94050	134.206	15.91	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,406.89310	2,380.312	16.98	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			7.99310	8.112	16.98	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,506.10340	2,479.478	17.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			7.20340	7.278	17.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,456.48770	2,429.883	17.20	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			7.58770	7.683	17.20	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			698.40050	683.287	13.51	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
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			329.50050	339.287	13.51	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			693.17300	678.141	13.53	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			334.27300	344.141	13.53	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			703.66770	688.469	13.49	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			324.76770	334.469	13.49	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>15,545,712.60</b>	<b>1,634</b>	<b>16,964</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.09480		10.04710			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.24390		10.19550			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	9.99	Call			226.99050	258.973	13.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			169.89050	154.173	13.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			221.75360	253.368	13.65	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			174.65360	158.568	13.65	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			216.59790	247.841	13.65	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			179.49790	163.041	13.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			115.77550	107.249	12.99	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			663.84420	703.552	12.99	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			118.34420	109.652	12.99	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			656.45220	695.991	12.99	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			120.95220	112.091	12.99	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			671.27550	711.149	12.99	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			12.87810		12.77950			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.14160		13.04230			0.00	0	1,572
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>9,030</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			965.85920	1,060.004	15.41	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			26.35920	21.904	15.41	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			956.41060	1,050.427	15.36	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			26.91060	22.327	15.36	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			946.97420	1,040.861	15.30	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			27.47420	22.761	15.30	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			621.37930	674.963	14.74	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			369.07930	323.363	14.74	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			616.42950	669.629	14.76	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			374.12950	328.029	14.76	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			611.51200	664.331	14.78	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			379.21200	332.731	14.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>											<b>0.00</b>	<b>0</b>	<b>9,030</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.97490		1.97990			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.99070		1.99600			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	1.86	Call			1,270.87390	1,230.784	15.36	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			71.87390	81.784	15.36	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,448.45410	1,405.151	15.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			49.45410	56.151	15.42	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,358.37170	1,316.907	15.38	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			59.37170	67.907	15.38	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			796.29980	780.135	15.58	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			736.29980	773.135	15.58	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			751.46560	736.604	15.65	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			791.46560	829.604	15.65	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			710.72580	696.945	15.76	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			850.72580	889.945	15.76	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			1.78170		1.77380			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.81620		1.80810			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			542.24660	589.193	13.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			204.24660	172.193	13.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			479.20300	524.172	13.14	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			241.20300	207.172	13.14	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			425.51950	463.624	13.17	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			287.51950	246.625	13.17	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			336.69070	298.910	13.59	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			955.28350	995.623	13.62	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			374.28350	333.623	13.62	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			895.43790	932.880	13.65	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			414.43790	370.880	13.65	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,017.69070	1,060.910	13.59	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			0.12960		0.13020			0.00	0	10



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/09/2015	Foreign Exchange Future			0.12920		0.12970			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12880		0.12940			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,880</b>
<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			0.06020		0.06050			0.00	0	50,100
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05790		0.05820			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05620		0.05660			0.00	0	112,380
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>162,480</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>162,480</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			9.27220		9.39750			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			9.33820		9.46430			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.40710		9.53370			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			45.86610	82.449	11.04	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			349.03880	258.060	11.04	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			41.53880	75.860	11.04	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			341.16140	251.306	11.04	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			43.66140	79.106	11.04	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			333.36610	244.649	11.04	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			494.20640	414.443	12.10	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			129.90640	176.243	12.10	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			487.59030	408.585	12.11	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			133.29030	180.385	12.11	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			500.88100	420.358	12.08	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			126.58100	172.158	12.08	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			615.90980	540.915	12.70	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			192.20980	243.815	12.70	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			628.25380	552.078	12.66	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			184.55380	234.978	12.66	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			622.05990	546.474	12.68	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			188.35990	239.374	12.68	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			1.07990		1.07340			0.00	0	210
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.08150		1.07490			0.00	0	50
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08350		1.07690			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>260</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>260</b>
RAIN	On	12/06/2015	Foreign Exchange Future			21,469.98000		21,475.86000			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	12/06/2015	Foreign Exchange Future			4.46860		4.47530			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.42040		4.42720			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			4.48500	4.181	16.60	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			519.18500	525.581	16.60	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			4.28960	4.004	16.71	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			528.98960	535.404	16.71	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			4.10450	3.836	16.83	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			538.80450	545.236	16.83	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			79.64590	78.438	13.72	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			262.44590	268.038	13.72	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			85.29520	83.973	13.66	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			248.09520	253.573	13.66	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			82.30600	81.050	13.68	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			255.10600	260.650	13.68	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			1.63600		1.64020			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.58820		1.59310			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>748 397 936.20</b>	<b>60,240</b>	<b>1,790,274</b>
<b>Total Options</b>											<b>5 915 404.25</b>	<b>29,500</b>	<b>1,789,952</b>
<b>Grand Total:</b>											<b>754,313,340.45</b>	<b>89,740</b>	<b>3,580,226</b>