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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/04/2015

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			11.89880		12.16110			83,862,742.40	7,048	0
\$ / R On 29/04/2015 Foreign Exchange Future			11.85020		12.16110			8,982,451.60	758	758
\$ / R On 30/04/2015 Foreign Exchange Future			11.85020		12.16110			0.00	0	21,000
\$ / R On 06/05/2015 Foreign Exchange Future			11.85900		12.17140			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			11.87240		12.18560			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			11.87670		12.18980			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			11.88300		12.19610			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			11.88720		12.20030			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			11.89990		12.21280			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.90200		12.21490			38,336,342.00	3,221	4,610
\$ / R On 03/06/2015 Foreign Exchange Future			11.91580		12.22930			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.92730		12.24150			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.93300		12.24760			2,485,035,317.00	208,249	1,095,962
\$ / R On 26/06/2015 Foreign Exchange Future			11.95980		12.27610			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.96740		12.28430			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			11.97940		12.29670			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			11.99330		12.31130			8,707,135.80	726	2,424
\$ / R On 29/07/2015 Foreign Exchange Future			12.02520		12.34440			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.08570		12.40690			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.09410		12.41550			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.11510		12.43710			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			12.12340		12.44570			1,025,106,210.40	84,556	123,490
\$ / R	On	28/09/2015	Foreign Exchange Future			12.15280		12.47590			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.15700		12.48020			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.21560		12.54050			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.27510		12.60260			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.30280		12.63150			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.30910		12.63810			69,275,614.80	5,628	73,279
\$ / R	On	21/12/2015	Foreign Exchange Future			12.33040		12.66040			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.44370		12.77880			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.50440		12.84250			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.51090		12.84930			6,130,341.00	490	4,992
\$ / R	On	09/06/2016	Foreign Exchange Future			12.69820		13.04160			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.70680		13.05010			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.90760		13.25090			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.91610		13.25950			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.09980		13.44320			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.11050		13.45390			0.00	0	0
<b>Total \$ / R Future</b>											<b>3,725,436,155.00</b>	<b>310,676</b>	<b>1,353,950</b>
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,361.10850	1,098.800	17.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.00850	0.000	17.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,011.13480	748.800	17.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			0.03480	0.000	17.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			184.37560	0.000	17.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			23.27560	101.200	17.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.06820	0.000	17.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,988.96820	3,251.200	17.09	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			17.49990	0.111	33.47	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			326.39990	619.911	33.47	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			375.81880	93.509	18.72	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			14.71880	43.309	18.72	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			172.25580	13.568	21.10	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			61.15580	213.368	21.10	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			33.53120	4.674	22.32	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			482.13120	765.674	22.32	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			524.02550	243.118	16.97	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			12.62550	44.118	16.97	0.00	0	5,500
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			414.52990	180.820	15.99	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			48.92990	128.420	15.99	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			408.91250	182.953	16.06	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			59.11250	146.253	16.06	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			243.47530	98.509	17.04	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			157.37530	325.509	17.04	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			313.02210	138.522	16.56	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			122.72210	261.322	16.56	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			173.80600	76.777	17.90	0.00	0	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			321.00600	536.877	17.90	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.24150	0.021	24.95	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,265.34150	3,578.021	24.95	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,069.81220	765.719	15.20	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			4.91220	13.719	15.20	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			414.23520	212.486	15.80	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			2.10850	5.816	15.84	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			99.33520	210.486	15.80	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			236.98420	110.957	17.21	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			232.08420	418.957	17.21	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,416.25010	1,105.189	16.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			1.35010	3.189	16.27	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,277.00850	967.816	15.84	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			425.31850	231.272	15.95	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			126.01850	245.472	15.95	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			231.19800	116.082	17.48	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			301.89800	500.282	17.48	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			431.09020	242.693	16.01	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			149.59020	275.393	16.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,452.09630	1,140.538	15.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			4.49630	7.538	15.30	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			51.20060	25.661	22.12	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,263.60060	1,552.661	22.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,521.36270	1,208.786	15.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			3.76270	5.786	15.44	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			95.46200	49.289	20.26	492,885.00	10,000	25,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			847.86200	1,116.289	20.26	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			70.37430	35.980	21.18	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,042.77430	1,322.980	21.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,501.55900	1,189.110	15.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			3.95900	6.110	15.34	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			182.96380	95.839	18.36	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			495.36380	722.839	18.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			172.27560	90.023	18.54	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			524.67560	757.023	18.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			48.63480	24.298	22.27	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,301.03480	1,591.298	22.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			269.56680	146.913	17.37	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			321.96680	513.913	17.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			232.48400	124.583	17.75	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			384.88400	591.583	17.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			67.57230	34.458	21.30	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,069.97230	1,351.458	21.30	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			397.10700	224.885	16.39	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			189.50700	331.885	16.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			348.14040	194.249	16.73	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			230.54040	391.249	16.73	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			164.66460	85.914	18.67	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			547.06460	782.914	18.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			543.60510	328.223	15.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			106.00510	205.223	15.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			420.38150	239.890	16.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			172.78150	306.890	16.23	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			200.21580	105.677	18.13	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			452.61580	672.677	18.13	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			564.93350	344.433	15.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			97.33350	191.433	15.71	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			557.76940	338.967	15.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			100.16940	195.967	15.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			313.27660	173.197	16.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			265.67660	440.197	16.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			789.48640	522.813	15.15	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			41.88640	89.813	15.15	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			704.16950	453.550	15.35	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			56.56950	120.550	15.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			408.62750	232.277	16.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			181.02750	319.277	16.31	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			878.04780	597.898	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			30.44780	64.899	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			833.39590	559.655	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			35.79590	76.655	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			550.66030	333.564	15.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			103.06030	200.564	15.75	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,158.00440	856.891	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			10.40440	23.891	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			969.31470	679.647	14.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			21.71470	46.647	14.89	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			662.90670	421.206	15.45	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			65.30670	138.205	15.45	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,274.73010	968.397	15.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			7.13010	15.397	15.16	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,255.10670	949.600	15.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			7.50670	16.600	15.14	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			806.95700	537.378	15.11	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			39.35700	84.378	15.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,177.22290	875.249	15.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			9.62290	22.249	15.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			923.37550	637.484	14.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			25.77550	54.484	14.85	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,483.91490	1,172.789	15.04	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			7.81490	12.989	15.04	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,146.00520	850.899	14.89	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			19.90520	41.099	14.89	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			263.16780	152.885	17.73	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	26/06/2015	Foreign Exchange Option	12.46	Put			447.06780	653.085	17.73	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			16.48660	8.037	31.73	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,620.38660	3,928.237	31.73	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			738.49130	496.923	15.26	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			84.19130	159.523	15.26	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			436.25900	274.212	16.47	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			269.55900	424.812	16.47	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			324.00130	199.510	17.30	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			407.30130	600.110	17.30	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			454.94140	292.764	16.46	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			283.64140	439.464	16.46	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,229.44540	939.533	14.43	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			35.04540	64.333	14.43	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			288.14430	189.636	18.25	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			653.74430	874.436	18.25	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			36.77550	20.463	30.14	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,842.37550	4,145.263	30.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,561.31540	1,250.256	14.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			16.91540	25.056	14.42	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			49.52330	32.063	29.61	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,142.62330	4,446.363	29.61	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,631.62570	1,323.062	14.32	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			24.72570	37.362	14.32	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,305.44280	1,018.974	14.32	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			48.54280	83.274	14.32	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			300.07010	210.819	18.85	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			863.17010	1,095.119	18.85	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			532.35060	380.830	16.75	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			416.85060	586.730	16.75	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			626.99010	457.877	16.31	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			349.89010	502.777	16.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,903.89350	1,590.638	14.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			18.19350	27.238	14.54	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,865.36480	1,552.894	14.48	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			19.66480	29.494	14.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,505.71950	1,206.783	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			40.01950	63.383	14.07	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			143.48090	105.334	22.54	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,997.78090	2,281.934	22.54	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			122.54260	92.934	23.50	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,256.84260	2,549.534	23.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			313.90670	227.332	19.08	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			968.20670	1,203.932	19.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			254.63670	184.440	19.97	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,208.93670	1,461.040	19.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			171.83530	125.321	21.68	0.00	0	102,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,726.13530	2,001.921	21.68	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	12.70	Call			420.86340	305.540	17.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			675.16340	882.140	17.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			323.03440	233.933	18.96	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			937.33440	1,170.533	18.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			320.72210	232.259	18.99	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			945.02210	1,178.859	18.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			652.48750	479.776	16.19	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			336.78750	486.376	16.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			602.42100	442.498	16.49	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			386.72100	549.098	16.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			489.52700	356.838	17.29	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			543.82700	733.438	17.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			967.37250	729.267	14.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			141.67250	225.867	14.78	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			723.04490	533.940	15.82	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			277.34490	410.540	15.82	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			678.88320	499.792	16.04	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			313.18320	456.392	16.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,052.18900	796.756	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			116.48900	183.357	14.47	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,028.70490	777.844	14.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			123.00490	194.444	14.56	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			982.52660	741.158	14.72	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			136.82660	217.758	14.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,231.88500	955.818	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			76.18500	122.418	14.30	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,067.98700	810.060	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			112.28700	176.660	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,060.07290	803.143	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			114.37290	179.743	14.45	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,487.18540	1,189.772	14.09	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			41.48540	66.372	14.09	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,334.93900	1,049.596	14.21	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			59.23900	96.196	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,308.87270	1,025.731	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			63.17270	102.331	14.23	0.00	0	8,775
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			68.75910	44.836	28.85	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,392.85910	4,692.036	28.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,177.60690	911.769	14.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			101.70690	158.969	14.34	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			310.75580	229.671	19.48	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			62.03180	98.763	14.12	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,104.85580	1,346.871	19.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			197.52660	146.551	21.51	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,721.62660	1,993.751	21.51	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,709.95630	1,402.043	14.17	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			34.05630	49.243	14.17	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			1,387.93180	1,101.563	14.12	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			433.20720	320.799	18.11	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			753.00720	963.799	18.11	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			322.65340	246.769	20.10	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,342.15340	1,591.169	20.10	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			91.15650	61.483	28.41	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,530.65650	4,825.883	28.41	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,784.08500	1,475.857	14.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			43.58500	60.257	14.12	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,465.45030	1,176.646	13.97	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			74.95030	111.046	13.97	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,537.19690	1,246.098	13.86	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			84.59690	120.998	13.86	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			329.95730	257.794	20.59	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,577.35730	1,832.694	20.59	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			94.93850	65.626	28.17	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,942.33850	5,240.526	28.17	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,852.96020	1,544.291	14.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			50.36020	69.191	14.05	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			779.28550	617.566	16.53	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			487.78550	654.766	16.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,493.83050	3,165.783	16.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.73050	6.683	16.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,444.18120	3,116.207	16.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.08120	7.107	16.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,394.55250	3,066.657	16.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,354.15820	3,669.263	27.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			181.58400	134.439	27.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,043.48400	4,325.339	27.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			234.03460	192.127	23.01	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,435.93460	2,723.027	23.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,554.38120	2,850.099	23.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			219.94090	188.581	23.69	0.00	0	78,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,581.84090	2,879.481	23.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			438.79530	347.055	19.45	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,240.69530	1,477.955	19.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			192.25820	178.363	27.13	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,287.86940	1,528.086	19.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			284.49280	226.340	21.71	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,016.39280	2,287.240	21.71	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			535.56320	422.407	18.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			947.46320	1,163.307	18.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			222.48120	189.199	23.56	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			983.61890	1,202.449	18.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			495.40220	390.951	18.82	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,057.30220	1,281.851	18.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			953.96410	760.178	15.51	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
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			315.86410	451.078	15.51	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			425.96940	337.186	19.61	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			387.80570	537.674	15.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			549.88000	433.657	18.29	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			911.78000	1,124.557	18.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,078.95300	855.693	14.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			240.85300	346.593	14.91	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			521.71890	411.549	18.56	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			276.84720	397.198	15.21	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			984.07390	782.839	15.36	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			295.97390	423.739	15.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,364.71050	1,102.739	14.18	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			126.61050	193.639	14.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			875.90570	696.774	15.97	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			180.73740	264.721	14.48	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,112.08770	881.663	14.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			223.98770	322.563	14.76	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,756.03540	1,450.201	13.81	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			67.93540	91.101	13.81	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,014.94720	806.298	15.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.45250	7.557	16.73	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,711.13660	1,406.865	13.75	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			73.03660	97.765	13.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,534.88260	1,247.600	13.90	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			96.78260	138.500	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,208.83740	963.821	14.48	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			331.43730	264.327	21.08	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,821.03730	2,083.927	21.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			94.66280	68.634	27.91	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,304.26280	5,608.234	27.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,916.37840	1,606.571	13.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			55.97840	76.171	13.96	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,611.41620	1,315.807	13.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			91.01620	125.407	13.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,602.67510	1,308.155	13.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			92.27510	127.755	13.72	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,370.77680	1,124.615	14.34	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			191.97680	280.915	14.34	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			284.79140	256.135	24.29	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,905.99140	3,212.435	24.29	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			926.60710	768.953	16.79	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			614.10710	794.553	16.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			272.39220	383.646	14.72	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			365.56010	502.710	15.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,895.05380	1,591.633	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			95.75380	130.733	13.58	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,310.66160	1,080.943	14.66	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	11.80	Put			261.36160	370.043	14.66	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,291.69220	1,064.546	14.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			319.12360	442.560	15.03	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			306.89240	258.536	27.23	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,957.59240	4,247.636	27.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			66.16960	46.763	27.23	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,446.86960	7,765.863	27.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,154.86010	953.610	15.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			361.19500	497.100	15.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			419.31550	347.937	21.48	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,160.01550	2,427.036	21.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			316.95490	291.643	25.28	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,217.65490	3,530.743	25.28	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,218.42360	1,003.460	15.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,166.16200	962.418	15.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			356.86200	491.518	15.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,160.49500	958.000	15.33	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			872.16060	737.579	18.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,120.56060	1,329.379	18.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			869.10500	735.041	18.41	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,127.50500	1,336.841	18.41	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			866.07030	732.511	18.43	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,134.47030	1,344.311	18.43	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			877.80740	743.192	18.40	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,127.70740	1,336.392	18.40	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			874.76010	740.654	18.42	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,134.66010	1,343.854	18.42	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			880.87580	745.748	18.38	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,120.77580	1,328.948	18.38	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,087.07790	938.719	18.23	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,126.17790	1,321.119	18.23	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,083.71560	935.851	18.25	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,132.81560	1,328.251	18.25	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,080.36810	932.996	18.27	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,139.46810	1,335.396	18.27	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,092.31020	943.956	18.24	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,132.81020	1,327.856	18.24	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,088.95040	941.088	18.26	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,139.45040	1,334.988	18.26	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,095.67850	946.831	18.23	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,126.17850	1,320.731	18.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,503.12960	1,330.407	16.57	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			699.92960	870.607	16.57	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,499.09290	1,326.805	16.60	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			705.89290	877.006	16.60	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,495.07720	1,323.222	16.62	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			711.87720	883.422	16.62	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	13.30	Call			1,277.87190	1,127.965	18.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,123.97190	1,317.465	18.09	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,274.88390	1,124.857	18.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,130.98390	1,324.357	18.11	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,280.86820	1,131.093	18.08	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,116.96820	1,310.593	18.08	0.00	0	0
<b>Total \$ / R Option</b>											<b>492,885.00</b>	<b>10,000</b>	<b>1,576,419</b>
<b>Total \$ / R</b>											<b>3,725,929,040.00</b>	<b>320,676</b>	<b>2,930,369</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.93300		12.24760			405,722.00	34	648
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.12340		12.44570			0.00	0	118
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.30910		12.63810			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.51090		12.84930			0.00	0	27
<b>Total \$ / R MAXI Future</b>											<b>405,722.00</b>	<b>34</b>	<b>793</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			97,857.02250	68,819.510	14.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,097.02250	4,519.510	14.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			96,931.47170	67,964.696	14.89	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,171.47170	4,664.696	14.89	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			96,008.05880	67,113.731	14.89	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,248.05880	4,813.731	14.89	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			91,715.59750	68,895.006	14.97	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			16,145.59750	25,555.006	14.97	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			91,032.06180	68,335.516	15.00	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			16,462.06180	25,995.516	15.00	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			90,352.09960	67,780.120	15.02	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			16,782.09960	26,440.120	15.02	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			104,018.67620	82,565.574	15.09	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			26,208.67620	37,655.574	15.09	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			105,298.93010	83,553.213	15.03	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			25,488.93010	36,643.213	15.03	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			104,657.12840	83,057.539	15.06	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			25,847.12840	37,147.539	15.06	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			99,147.06250	82,348.575	16.36	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			53,217.06250	70,258.575	16.36	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			98,714.31130	81,996.014	16.39	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			53,784.31130	70,906.014	16.39	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			98,284.65640	81,645.742	16.43	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			54,354.65640	71,555.742	16.43	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>405,722.00</b>	<b>34</b>	<b>793</b>
£ / R	On	12/06/2015	Foreign Exchange Future			18.27550		18.55630			114,441,181.00	6,262	28,314
£ / R	On	14/09/2015	Foreign Exchange Future			18.55640		18.84500			3,878,287.60	209	881

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 Future			18.83290		19.12860			244,827.70	13	25
£ / R	On	14/03/2016	Foreign Exchange Future			19.13800		19.44410			0.00	0	20
<b>Total £ / R Future</b>											<b>118,564,296.30</b>	<b>6,484</b>	<b>29,240</b>
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,581.99100	1,305.141	14.30	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			25.69100	29.642	14.30	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			277.00010	166.475	14.80	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			560.70010	730.975	14.80	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			273.69660	164.211	14.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			567.39660	738.711	14.82	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			270.43050	161.979	14.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			574.13050	746.479	14.84	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			57.83260	24.700	16.01	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,501.53260	1,749.200	16.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			642.36210	506.069	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			757.36210	909.669	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			0.00000	932.036	13.65	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			0.00000	375.636	13.65	6,197,994.00	16,500	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			649.92560	512.296	14.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			744.92560	895.896	14.89	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			646.13260	509.170	14.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			751.13260	902.770	14.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,865.04760	7,576.454	23.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.04760	0.054	23.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,187.59790	1,004.969	14.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			558.99790	672.069	14.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,182.39660	1,000.338	14.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			563.79660	677.438	14.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,579.01330	1,342.948	13.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			320.41330	380.048	13.30	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,192.82640	1,009.620	14.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			554.22640	666.720	14.09	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,191.65410	1,037.444	14.91	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			947.55410	1,099.444	14.91	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,187.65050	1,033.960	14.92	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			953.55050	1,105.960	14.92	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,195.67400	1,040.937	14.89	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			941.57400	1,092.937	14.89	0.00	0	0
<b>Total £ / R Option</b>											<b>6,197,994.00</b>	<b>16,500</b>	<b>51,330</b>
<b>Total £ / R</b>											<b>124,762,290.30</b>	<b>22,984</b>	<b>80,570</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10048		0.10294			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10223		0.10476			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10399		0.10657			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,018</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,296.97870	1,051.003	14.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			2.97870	3.203	14.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			381.79950	219.091	13.84	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			87.79950	171.291	13.84	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			47.65660	21.207	17.72	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			753.65660	973.407	17.72	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,489.12110	1,246.797	13.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			13.62110	24.197	13.81	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			658.97790	489.191	14.76	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			183.47790	266.591	14.76	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			244.04160	173.936	17.72	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			768.54160	951.336	17.72	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,694.71520	1,454.385	14.60	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			37.91520	55.685	14.60	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			890.50590	718.681	15.40	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			233.70590	319.981	15.40	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			438.62950	348.911	17.92	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			781.82950	950.211	17.92	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			13.05630		13.26510			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.07230		13.28160			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.09730		13.30790			7,072,542.00	540	154,353
€ / R	On	14/09/2015	Foreign Exchange Future			13.32520		13.54300			66,626.00	5	11,208
€ / R	On	11/12/2015	Foreign Exchange Future			13.55340		13.77670			0.00	0	10,275
€ / R	On	14/03/2016	Foreign Exchange Future			13.81020		14.04130			0.00	0	1,600
€ / R	On	19/09/2016	Foreign Exchange Future			14.34300		14.57470			0.00	0	0
<b>Total € / R Future</b>											<b>7,139,168.00</b>	<b>545</b>	<b>177,436</b>
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			461.00190	251.663	17.58	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			5.90190	5.363	17.58	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			34.76760	17.309	18.16	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,043.16760	1,235.009	18.16	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			34.17290	17.008	18.20	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,052.57290	1,244.708	18.20	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			33.58970	16.712	18.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,061.98970	1,254.412	18.25	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			28.34580	13.799	18.63	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,156.74580	1,351.499	18.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,094.63180	2,299.339	21.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			598.39030	754.980	15.77	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			12.22890	6.478	21.76	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	15.41	Put			2,114.32890	2,319.178	21.76	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			13.16530	6.976	21.55	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,055.26530	2,259.676	21.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			12.53180	6.639	21.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			956.89600	1,139.114	17.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			12.37900	6.558	21.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,104.47900	2,309.258	21.72	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			206.82790	124.237	14.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			378.92790	506.937	14.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			126.29030	72.280	15.77	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			12.94090	18.677	13.06	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			705.62860	522.145	12.95	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			47.72860	74.845	12.95	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			235.32670	143.650	14.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			327.42670	446.350	14.46	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			64.79600	36.414	17.44	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,070.84090	865.977	13.06	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			175.01670	135.525	18.32	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,532.01670	1,710.325	18.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			974.92620	793.000	12.68	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			131.92620	167.800	12.68	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			830.16910	670.006	13.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			187.16910	244.806	13.14	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			235.84560	303.806	13.43	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			137.24180	106.705	19.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,854.24180	2,041.505	19.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			139.04780	108.079	19.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,836.04780	2,022.879	19.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			138.13990	107.389	19.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,845.13990	2,032.189	19.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			748.84560	599.006	13.43	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			178.44770	160.500	21.77	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,901.74770	3,107.100	21.77	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,836.33830	2,613.758	13.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			9.63830	10.358	13.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			339.56240	282.670	18.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,572.86240	1,739.270	18.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			993.62970	839.634	13.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			266.92970	336.234	13.19	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			607.15230	505.035	15.39	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			730.45230	851.635	15.39	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			342.81670	285.475	18.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,556.11670	1,722.075	18.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			341.18590	284.066	18.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,564.48590	1,730.666	18.07	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			770.10520	887.601	15.29	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			818.00200	704.636	15.31	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	14.00	Put			776.70200	894.436	15.31	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			814.62010	701.491	15.34	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			783.32010	901.291	15.34	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			821.40520	707.801	15.29	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,004.90250	901.989	17.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,370.20250	1,498.989	17.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,002.00100	899.323	17.09	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,377.30100	1,506.323	17.09	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			999.11930	896.662	17.10	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,384.41930	1,513.662	17.10	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>7,139,168.00</b>	<b>545</b>	<b>326,333</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.52350		9.54670			2,571,345.00	270	14,708
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.62600		9.65180			0.00	0	1,290
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.72940		9.75760			97,294.00	10	40
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.84630		9.87800			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>2,668,639.00</b>	<b>280</b>	<b>16,038</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			3.33850	1.350	15.00	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			903.92250	878.149	14.21	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			7.22250	4.649	14.21	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			574.46020	548.446	13.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			27.76020	24.946	13.49	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			723.95830	741.757	15.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			29.78460	24.554	15.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			733.08460	751.054	15.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			28.93470	23.871	15.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			742.23470	760.371	15.99	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,150.03850	1,124.850	15.00	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			50.98020	48.310	13.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			214.87750	191.171	13.45	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			168.17750	167.671	13.45	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			149.19020	130.625	13.94	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			252.49020	257.125	13.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			30.65830	25.257	15.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			447.68020	421.810	13.41	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			141.88150	134.098	15.96	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			830.08150	848.098	15.96	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			140.11330	132.412	15.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			838.31330	856.412	15.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			138.36840	130.750	16.01	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			846.56840	864.750	16.01	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,415.47690	2,382.707	15.21	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			7.87690	3.307	15.21	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	11/12/2015	Foreign Exchange Option	7.25	Call			2,514.67520	2,482.016	15.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			7.07520	2.616	15.42	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,465.06500	2,432.343	15.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			7.46500	2.943	15.31	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			328.22070	333.944	13.37	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			706.80940	680.609	13.33	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			318.80940	324.309	13.33	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			701.49860	675.406	13.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			323.49860	329.106	13.35	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			696.22070	670.244	13.37	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>2,668,639.00</b>	<b>280</b>	<b>17,244</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.91220		10.05570			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.05760		10.20520			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			230.38100	151.546	13.48	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			164.68100	229.346	13.48	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			225.05740	147.831	13.52	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			169.35740	235.631	13.52	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			219.81690	144.194	13.55	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			174.11690	241.994	13.55	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			670.32590	552.269	12.63	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			115.12590	144.669	12.63	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			662.88320	545.736	12.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			117.68320	148.136	12.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			677.81150	558.857	12.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			112.61150	141.257	12.62	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			12.56510		12.86930			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.81870		13.13300			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			1,054.48950	753.232	13.39	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			25.18950	28.132	13.39	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,044.99990	743.824	13.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			25.69990	28.724	13.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,035.52110	734.432	13.26	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			26.22110	29.332	13.26	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			666.22380	486.859	14.99	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
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			323.22380	458.159	14.99	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			660.81320	482.572	15.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			327.81320	463.872	15.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			655.43540	478.621	15.04	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			332.43540	469.921	15.04	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>9,030</b>
CNH / R	On	12/06/2015	Foreign Exchange Future			1.91630		1.96840			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.93250		1.98470			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			1,165.40800	740.449	15.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			81.40800	177.449	15.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,339.05890	888.767	15.04	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			55.05890	125.767	15.04	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,250.85770	812.963	15.03	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			66.85770	149.963	15.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			742.30170	513.920	15.90	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			795.30170	1,088.920	15.90	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			700.63010	484.169	16.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			853.63010	1,159.169	16.03	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			662.62070	456.120	16.15	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			915.62070	1,231.120	16.15	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			1.75910		1.78670			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.79280		1.82120			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			610.63700	399.743	12.02	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			143.63700	208.743	12.02	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			542.45630	342.345	11.99	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			175.45630	251.345	11.99	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			478.82780	295.935	12.19	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			211.82780	304.935	12.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,086.54110	870.403	13.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			274.54110	342.403	13.06	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,019.45440	811.404	13.12	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			307.45440	383.404	13.12	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			954.90800	755.252	13.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			342.90800	427.252	13.19	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
<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			0.12530		0.12910			0.00	0	10
KES / R On 14/09/2015			0.12490		0.12860			0.00	0	0
KES / R On 11/12/2015			0.12390		0.12830			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			0.05890		0.06010			0.00	0	50,100
NGN / R On 14/09/2015			0.05620		0.05770			0.00	0	0
NGN / R On 11/12/2015			0.05510		0.05620			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			9.18180		9.25370			0.00	0	0
NZ\$ / R On 14/09/2015			9.24620		9.32080			0.00	0	500
NZ\$ / R On 11/12/2015			9.31460		9.39050			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	9.09	Call			243.00420	188.914	10.80	0.00	0	0
NZ\$ / R On 12/06/2015	9.09	Put			79.30420	97.114	10.80	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Call			236.39410	183.028	10.80	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Put			82.69410	101.228	10.80	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Call			229.88460	177.257	10.80	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Put			86.18460	105.457	10.80	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Call			403.95650	348.609	11.66	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Put			173.15650	192.409	11.66	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Call			398.04650	343.165	11.68	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Put			177.24650	196.965	11.68	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Call			392.19780	337.781	11.69	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Put			181.39780	201.581	11.69	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Call			525.26090	472.339	12.46	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Put			244.76090	267.740	12.46	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Call			536.31200	482.750	12.42	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Put			235.81200	258.150	12.42	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Call			530.76310	477.521	12.44	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Put			240.26310	262.921	12.44	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			1.09760		1.08660			0.00	0	220

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €	On 14/09/2015	Foreign Exchange Future			1.09910		1.08820			0.00	0	50
QUANTO €	On 11/12/2015	Foreign Exchange Future			1.10110		1.09010			0.00	0	0
<b>Total QUANTO € / \$ Future</b>										<b>0.00</b>	<b>0</b>	<b>270</b>
<b>Total QUANTO € / \$</b>										<b>0.00</b>	<b>0</b>	<b>270</b>
RAIN	On 12/06/2015	Foreign Exchange Future			21,024.31000		21,478.67000			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			4.43660		4.44150			0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Future			4.39520		4.39460			0.00	0	0
<b>Total TRY / R Future</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Call			2.79630	2.084	16.43	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Put			551.29630	555.484	16.43	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Call			2.68470	1.981	16.54	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Put			561.18470	565.381	16.54	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Call			2.57890	1.884	16.64	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Put			571.07890	575.284	16.64	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Call			70.30940	66.255	13.52	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Put			285.70940	281.055	13.52	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Call			75.34110	71.159	13.45	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Put			270.74110	265.959	13.45	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Call			72.69760	68.583	13.48	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Put			278.09760	273.383	13.48	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			1.57040		1.61100			0.00	0	16
ZMW / R	On 14/09/2015	Foreign Exchange Future			1.52260		1.56530			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>3 854 213 980.30</b>	<b>318,019</b>	<b>1,769,860</b>
<b>Total Options</b>										<b>6 690 879.00</b>	<b>26,500</b>	<b>1,777,852</b>
<b>Grand Total:</b>										<b>3,860,904,859.30</b>	<b>344,519</b>	<b>3,547,712</b>