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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/01/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 22/01/2015 Foreign Exchange Future			11.48490		11.52650			0.00	0	0
\$ / R On 23/01/2015 Foreign Exchange Future			11.49020		11.52650			0.00	0	566
\$ / R On 26/01/2015 Foreign Exchange Future			11.49020		11.53000			0.00	0	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.48850		11.53360			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.49210		11.53720			0.00	0	268
\$ / R On 16/02/2015 Foreign Exchange Future			11.52240		11.56770			0.00	0	1,405
\$ / R On 25/02/2015 Foreign Exchange Future			11.53850		11.58400			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.54020		11.58580			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.54210		11.58760			6,486,660.20	562	974
\$ / R On 12/03/2015 Foreign Exchange Future			11.56580		11.61140			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.57310		11.61870			1,042,435,409.40	90,074	1,135,614
\$ / R On 27/03/2015 Foreign Exchange Future			11.59330		11.63890			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.60240		11.64820			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.65200		11.69840			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.70580		11.75230			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.72990		11.77650			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.73550		11.78200			46,343,489.50	3,949	66,470
\$ / R On 26/06/2015 Foreign Exchange Future			11.76150		11.80810			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.82280		11.86960			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.87750		11.92420			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.90390		11.95060			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			11.91140		11.95820			18,581,784.00	1,560	24,804
\$ / R	On	28/09/2015	Foreign Exchange Future			11.93790		11.98460			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			11.99440		12.04100			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.04610		12.09320			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.07020		12.11750			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.07570		12.12310			0.00	0	36,332
\$ / R	On	21/12/2015	Foreign Exchange Future			12.09420		12.14180			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.24800		12.30410			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.25380		12.31050			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.42260		12.49410			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.43030		12.50250			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.61260		12.70090			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.62040		12.70930			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.78720		12.89080			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.79690		12.90130			0.00	0	0
Total \$ / R Future											1,113,847,343.10	96,145	1,285,085
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Call			9.45710	0.000	12.09	0.00	0	0
\$ / R	On	22/01/2015	Foreign Exchange Option	11.63	Put			112.95710	145.100	12.09	0.00	0	0
\$ / R	On	23/01/2015	Foreign Exchange Option	11.68	Call			10.77170	2.022	18.38	0.00	0	0
\$ / R	On	23/01/2015	Foreign Exchange Option	11.68	Put			164.27170	191.822	18.38	0.00	0	0
\$ / R	On	26/01/2015	Foreign Exchange Option	11.66	Call			25.47720	15.639	14.51	0.00	0	0
\$ / R	On	26/01/2015	Foreign Exchange Option	11.66	Put			155.47720	185.439	14.51	0.00	0	4,000
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.05810	0.081	50.24	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,736.45810	2,781.581	50.24	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			389.46100	344.253	15.08	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			5.86100	5.753	15.08	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			342.10510	297.421	14.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			8.50510	8.921	14.77	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			131.51810	98.455	13.24	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			47.91810	59.955	13.24	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,233.60000	3,188.500	21.47	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	21.47	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			733.96750	688.737	17.62	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			0.36750	0.237	17.62	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			53.87250	40.786	14.26	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			156.67250	188.686	14.26	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			59.78150	45.470	14.09	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			142.58150	173.370	14.09	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			149.20080	126.334	12.72	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			161.50080	183.934	12.72	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			464.96970	422.040	11.36	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			30.96970	33.540	11.36	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			175.31520	151.235	12.80	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			191.31520	212.735	12.80	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.68010	0.734	26.51	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	25/02/2015	Foreign Exchange Option	14.50	Put			2,916.68010	2,962.234	26.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			790.58240	743.769	11.82	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			6.58240	5.269	11.82	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			468.24480	425.323	11.41	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			32.44480	35.123	11.41	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,285.80000	3,240.207	26.81	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.007	26.81	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			415.65700	374.683	11.67	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			48.05700	52.583	11.67	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			161.81970	142.976	13.76	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			330.41970	357.176	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,302.12720	1,255.857	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			3.42720	2.757	13.65	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,124.12550	1,077.859	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			5.42550	4.759	12.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			928.87620	882.252	12.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00540	0.004	23.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,618.87260	2,573.195	19.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.17260	0.095	19.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.62580	0.343	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	25.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,381.30000	7,426.900	25.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			25.59260	17.278	18.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,406.89260	1,444.178	18.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,618.70540	3,573.104	23.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,455.00280	1,492.272	18.43	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			3.76400	1.782	21.08	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,585.06400	2,628.682	21.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			47.74310	40.592	17.50	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,009.04310	1,047.492	17.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,119.32580	2,073.443	17.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,037.10510	1,075.754	17.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			33.95180	26.127	18.19	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,235.25180	1,273.027	18.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			117.65360	103.692	14.74	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			498.95360	530.592	14.74	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			23.70280	15.372	18.43	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			539.36640	571.939	14.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			53.45380	45.726	17.12	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			934.75380	972.626	17.12	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			139.78710	123.750	14.27	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			421.08710	450.650	14.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			45.80510	38.854	17.64	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			428.68100	458.464	14.31	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			119.68280	105.526	14.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			490.98280	522.427	14.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			178.64800	159.227	13.60	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			319.94800	346.127	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			108.06640	95.039	14.98	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			347.79750	375.002	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			152.51960	135.340	14.03	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			383.81960	412.240	14.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			232.88690	209.223	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			224.18690	246.123	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			137.38100	121.564	14.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			293.01990	318.128	13.41	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			181.82740	162.143	13.56	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			313.12740	339.043	13.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			266.26330	238.006	12.58	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			187.56330	204.906	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			166.49750	148.102	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			192.51150	210.262	12.61	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			237.03630	213.070	12.85	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			218.33630	239.970	12.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			332.61250	299.595	12.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			133.91250	146.495	12.27	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			191.71990	171.228	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			150.61260	164.750	12.37	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			287.19880	257.327	12.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			168.49880	184.227	12.48	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			409.60380	372.275	11.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			90.90380	99.175	11.95	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			261.21150	233.362	12.61	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			107.54140	117.532	12.09	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			344.70860	310.932	12.22	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			126.00860	137.832	12.22	0.00	0	1,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			627.43510	583.343	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			28.73510	30.243	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			309.31260	277.850	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			67.98280	73.789	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			444.75610	405.841	11.82	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			76.05610	82.741	11.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			653.96330	608.981	11.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			25.26330	25.881	11.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			376.24140	340.632	12.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			26.06240	27.280	11.17	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			636.06710	591.834	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			27.36710	28.734	11.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			842.20510	795.404	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			13.50510	12.304	11.69	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			466.68280	426.889	11.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			13.93610	12.716	11.64	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			737.77150	690.777	11.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			19.07150	17.677	11.24	0.00	0	46,165

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,114.29860	1,068.016	12.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			5.59860	4.916	12.82	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			644.76240	600.380	11.17	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			10.17620	9.152	12.05	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			880.60910	833.886	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			11.90910	10.786	11.85	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,520.80380	1,474.629	14.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			2.10380	1.529	14.73	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			832.63610	785.816	11.64	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			1.27500	1.164	21.70	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,212.37500	3,257.864	21.70	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			551.08100	509.670	11.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			62.18100	66.370	11.62	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			268.52400	242.183	12.92	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			40.38160	41.987	11.32	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			239.62400	258.883	12.92	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			195.24130	175.644	13.83	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			366.34130	392.344	13.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			857.19170	810.866	11.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			18.29170	17.566	11.62	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			639.28160	595.287	11.32	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			526.97720	486.237	11.71	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			78.77720	83.837	11.71	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			112.77910	100.160	15.67	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			704.57910	737.760	15.67	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			222.55940	201.873	14.41	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			524.15940	549.873	14.41	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			28.65160	19.173	26.69	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,480.25160	3,517.173	26.69	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			928.78590	879.353	11.13	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			30.38590	27.353	11.13	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			633.38710	589.916	11.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			84.98710	87.916	11.46	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			238.93580	221.048	15.29	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			696.63580	725.248	15.29	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			46.98940	36.082	27.49	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,774.68940	3,810.282	27.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			876.72830	828.746	11.51	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			45.63460	43.308	11.55	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			64.42830	62.946	11.51	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			706.08110	663.908	11.62	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			103.78110	108.108	11.62	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			320.89090	297.950	14.06	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			468.59090	492.150	14.06	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			997.93460	949.108	11.55	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			332.65340	310.472	14.30	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			516.15340	540.572	14.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			882.82800	835.185	11.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			80.82800	79.685	11.65	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			866.37260	818.963	11.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			84.37260	83.463	11.65	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			801.79670	755.457	11.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,788.45120	1,826.011	19.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,097.71810	1,048.260	11.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			45.71810	42.760	11.69	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,566.81720	1,603.319	18.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,079.96040	1,030.581	11.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			47.96040	45.081	11.69	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,035.96540	986.827	11.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			53.96540	51.327	11.68	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			110.45120	101.511	19.71	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			983.85310	1,015.940	16.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			195.11370	181.379	16.84	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,043.11370	1,075.879	16.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			149.92530	138.756	18.19	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,367.92530	1,403.256	18.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			128.81720	118.819	18.91	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			410.91430	432.572	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			389.29530	364.631	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			417.29530	439.131	13.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			253.40740	236.247	15.61	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			771.40740	800.747	15.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			205.85310	191.440	16.58	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			297.50150	313.075	13.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			456.23000	426.576	13.19	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			324.23000	341.076	13.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			396.84580	371.548	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			404.84580	426.048	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			392.91430	368.072	13.70	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			202.29690	212.872	12.41	0.00	0	4,800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			556.28710	521.584	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			224.28710	236.084	12.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			529.50090	496.041	12.72	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			247.50090	260.541	12.72	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			479.50150	448.575	13.03	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			99.79670	99.957	11.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			785.97490	739.940	11.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			103.97490	104.440	11.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			644.05970	605.802	12.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			162.05970	170.302	12.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			584.29690	548.372	12.41	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			780.16870	734.911	11.65	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			122.06870	123.411	11.65	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			249.68640	233.955	16.17	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			901.58640	932.455	16.17	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			57.19950	49.015	27.68	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,129.09950	4,167.515	27.68	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,068.18060	1,018.911	11.74	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			60.08060	57.411	11.74	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			73.41460	65.235	27.42	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,353.81460	4,392.435	27.42	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,142.89090	1,093.514	11.85	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			73.29090	70.714	11.85	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			858.64180	812.673	11.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			139.04180	139.873	11.76	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			267.47750	253.251	16.95	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,107.87750	1,140.451	16.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			278.76400	264.741	17.69	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,324.56400	1,357.241	17.69	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			79.58090	72.235	27.11	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,655.38090	4,694.735	27.11	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,208.45430	1,157.209	11.85	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			84.25430	79.709	11.85	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			928.95920	881.815	11.92	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			154.75920	154.315	11.92	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			474.22630	452.370	14.97	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			683.62630	708.470	14.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			174.28450	164.580	21.40	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,516.08450	2,553.180	21.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			169.63340	161.705	22.73	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,791.43340	2,830.305	22.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			395.65730	377.687	16.10	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			937.45730	966.287	16.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			295.63860	281.645	17.88	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,397.43860	1,430.245	17.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			194.58900	184.050	20.55	0.00	0	105,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,236.38900	2,272.650	20.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			740.85750	705.548	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			292.65750	304.148	12.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			725.60010	690.989	12.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			307.40010	319.589	12.87	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			532.88460	508.638	14.43	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			574.68460	597.238	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			869.82630	824.805	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			201.62630	203.405	12.05	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			751.23100	715.454	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			283.03100	294.055	12.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			746.02410	710.481	12.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			287.82410	299.081	12.73	0.00	0	15,000
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,423.08350	1,369.682	11.94	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			64.88350	58.282	11.94	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	10.98	Call			1,100.90990	1,050.172	11.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			122.70990	118.772	11.87	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,085.17850	1,034.711	11.89	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			126.97850	123.311	11.89	0.00	0	49,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,459.31240	1,406.457	12.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			61.11240	55.057	12.03	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,276.63150	1,223.181	11.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			92.03150	85.281	11.71	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,002.96870	954.440	12.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			168.36870	166.540	12.01	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			829.17280	791.221	12.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			244.57280	253.321	12.35	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			289.47230	275.509	18.43	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,574.87230	1,607.609	18.43	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			213.01250	201.960	20.45	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,228.41250	2,264.060	20.45	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			96.06500	85.478	26.99	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,911.46500	4,947.578	26.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,070.29760	1,019.881	12.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			179.29760	175.481	12.03	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			299.79840	285.382	19.07	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,818.79840	1,850.982	19.07	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			113.20970	101.467	26.81	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,052.20970	5,087.067	26.81	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,343.40350	1,284.916	11.62	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			102.40350	90.515	11.62	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			115.75100	99.677	26.66	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,472.55100	5,503.577	26.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,405.14980	1,344.336	11.69	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			111.94980	98.236	11.69	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,131.31680	1,078.849	12.04	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			188.11680	182.749	12.04	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			309.74900	293.724	19.70	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,066.54900	2,097.624	19.70	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			600.28290	575.463	15.41	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			822.78290	845.263	15.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,993.04990	2,942.257	15.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			19.94990	16.557	15.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,943.84170	2,892.533	15.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			20.74170	16.833	15.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,894.66560	2,842.812	15.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,414.86610	1,442.558	17.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			421.66700	402.435	17.93	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,498.56700	1,526.735	17.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			272.03600	272.910	12.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			877.18130	840.573	13.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			364.08130	374.873	13.02	0.00	0	580

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			284.53690	268.626	20.96	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,531.43690	2,562.926	20.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			437.96610	418.258	17.64	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			141.63290	131.230	11.76	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,276.50870	1,219.537	11.83	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			153.40870	143.837	11.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			385.33480	366.556	18.56	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,702.23480	1,730.856	18.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			995.13600	948.610	12.39	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			21.56560	17.112	15.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,130.26540	1,077.720	12.11	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			207.16540	202.020	12.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			455.45000	435.236	17.36	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,332.35000	1,359.536	17.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,314.73290	1,256.930	11.76	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,185.99910	1,131.630	12.01	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			194.19910	187.430	12.01	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			317.28150	300.008	20.33	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,325.48150	2,355.808	20.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			113.36480	102.366	26.73	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,841.56480	5,878.166	26.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,461.76560	1,398.455	11.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			119.96560	104.255	11.72	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,193.11830	1,138.511	11.99	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			191.31830	184.311	11.99	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			731.09800	698.628	15.83	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			956.99800	980.628	15.83	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			891.02410	855.869	14.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			620.52410	642.069	14.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			887.30290	852.424	14.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			626.80290	648.624	14.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			883.60150	849.005	14.45	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			633.10150	655.205	14.45	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			711.75180	674.024	17.48	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,507.65180	1,541.424	17.48	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			709.62440	671.987	17.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,515.52440	1,549.387	17.50	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			707.50850	669.961	17.53	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,523.40850	1,557.361	17.53	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			718.65720	680.772	17.47	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,506.15720	1,540.472	17.47	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			716.51700	678.717	17.50	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,514.01700	1,548.417	17.50	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			714.38830	676.674	17.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,521.88830	1,556.374	17.52	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			875.87950	826.454	17.23	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,484.97950	1,523.854	17.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			880.64010	831.091	17.19	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,469.74010	1,508.491	17.19	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			878.25060	828.764	17.21	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,477.35060	1,516.164	17.21	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			887.66490	837.894	17.18	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,468.36490	1,507.494	17.18	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			885.26260	835.553	17.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,475.96260	1,515.153	17.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			882.87880	833.231	17.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,483.57880	1,522.831	17.22	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,227.38090	1,158.886	15.55	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			976.58090	1,011.686	15.55	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,224.20100	1,155.915	15.57	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			983.40100	1,018.715	15.57	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,221.03820	1,152.954	15.60	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			990.23820	1,025.754	15.60	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,046.06920	983.756	16.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,434.76920	1,476.856	16.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,043.41180	981.213	16.95	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,442.11180	1,484.313	16.95	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,040.77380	978.681	16.97	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,449.47380	1,491.781	16.97	0.00	0	0
Total \$ / R Option											0.00	0	1,485,852
Total \$ / R											1,113,847,343.10	96,145	2,770,937
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.57310		11.61870			879,555.60	76	1,578
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.73550		11.78200			305,123.00	26	187
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.91140		11.95820			178,671.00	15	40
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.07570		12.12310			0.00	0	0
Total \$ / R MAXI Future											1,363,349.60	117	1,805
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			8,475.33290	9,237.167	11.90	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3,978.50560	4,247.866	11.40	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			56,028.54130	51,757.699	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			4,158.54130	4,447.699	11.43	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			55,214.40990	50,964.076	11.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,344.40990	4,654.076	11.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			42,345.33290	38,547.167	11.90	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			56,848.50560	52,557.866	11.40	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16,205.97020	17,030.204	12.09	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			63,785.55160	59,982.550	12.12	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			16,585.55160	17,432.550	12.12	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			65,031.21950	61,183.379	12.06	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			15,831.21950	16,633.379	12.06	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			64,405.97020	60,580.204	12.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				65,008.00070	61,927.274	13.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				39,188.00070	40,787.274	13.41	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				64,567.36470	61,510.777	13.45	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				39,747.36470	41,370.777	13.45	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				65,452.23220	62,347.371	13.38	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				38,632.23220	40,207.371	13.38	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				77,211.79530	74,059.970	13.85	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				49,901.79530	51,489.970	13.85	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				76,813.61010	73,683.091	13.88	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				50,503.61010	52,113.091	13.88	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				77,613.42880	74,439.851	13.81	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				49,303.42880	50,869.851	13.81	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											1,363,349.60	117	2,225
£ / R	On 23/01/2015	Foreign Exchange Future			17.38430		17.41990				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			17.50400		17.55270				2,012,960.00	115	33,782
£ / R	On 12/06/2015	Foreign Exchange Future			17.73870		17.78800				177,387.00	10	6,375
£ / R	On 14/09/2015	Foreign Exchange Future			17.99640		18.04560				0.00	0	1,020
£ / R	On 11/12/2015	Foreign Exchange Future			18.24180		18.29170				0.00	0	0
Total £ / R Future											2,190,347.00	125	41,177
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call			1.48610		0.168	31.15	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call			0.03210		0.037	51.97	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put			1,670.13210		1,705.737	51.97	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call			0.03100		0.036	52.22	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put			1,680.13100		1,715.736	52.22	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call			0.02990		0.036	52.46	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call			0.00120		0.000	37.55	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put			3,620.10120		3,655.700	37.55	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call			0.00000		0.000	37.54	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put			4,280.10000		4,315.700	37.54	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call			0.00000		0.000	37.53	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put			1,210.30880		1,245.761	40.81	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put			801.58610		835.868	31.15	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call			0.37870		0.077	37.66	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put			1,080.47870		1,115.777	37.66	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call			0.20880		0.061	40.81	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put			4,300.10000		4,335.700	37.53	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put			1,690.12990		1,725.736	52.46	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			24.08260		24.952	15.54	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,759.57380		1,809.742	15.65	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			888.70570		842.468	11.58	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			56.00570		58.468	11.58	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			2,102.34360		2,151.654	16.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			670.15730	627.058	11.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			117.45730	123.058	11.92	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			38.77280	36.795	15.14	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			1,486.07280	1,532.795	15.14	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			22.27380	23.742	15.65	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,721.38260	1,770.951	15.54	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			21.84590	23.450	15.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,769.14590	1,819.450	15.67	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			21.59520	23.163	15.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,778.89520	1,829.163	15.70	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			15.04360	15.654	16.55	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,363.41400	1,396.765	15.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			299.50940	283.626	15.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,371.50940	1,404.926	15.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			303.33630	287.316	15.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,355.33630	1,388.616	15.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			301.41400	285.465	15.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,066.49680	7,017.241	20.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.89680	0.841	20.44	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			562.78270	552.433	16.10	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,457.18270	1,496.033	16.10	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			560.47190	550.173	16.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,464.87190	1,503.773	16.11	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			558.17900	547.924	16.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,472.57900	1,511.524	16.13	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,149.42820	1,171.543	15.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			937.86890	910.188	15.08	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,156.16890	1,178.388	15.08	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			944.40240	916.505	15.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,142.70240	1,164.705	15.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			941.12820	913.343	15.06	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											2,190,347.00	125	131,781
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09860		0.09901			0.00	0	3,831
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10010		0.10053			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10176		0.10218			0.00	0	0
Total ¥ / R Future											0.00	0	17,829
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			908.92550	866.539	13.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			7.82550	6.539	13.21	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			196.87630	170.799	15.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			295.77630	310.799	15.52	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			31.48140	23.973	19.47	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,130.38140	1,163.973	19.47	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	0.09	Call			1,093.79390	1,048.070	13.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			41.19390	37.670	13.40	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			405.78480	374.552	14.89	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			353.18480	364.152	14.89	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			152.52480	136.461	18.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,099.92480	1,126.061	18.31	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,305.45620	1,256.280	14.33	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			87.05620	80.280	14.33	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			629.12210	596.454	15.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			410.72210	420.454	15.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			319.35290	297.982	18.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,100.95290	1,121.982	18.48	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	17,829
€ / R	On	23/01/2015	Foreign Exchange Future			13.16810		13.41240			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.22160		13.47880			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.26830		13.52590			4,365,270.70	329	92,829
€ / R	On	01/06/2015	Foreign Exchange Future			13.44290		13.70470			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.46830		13.73050			14,895,939.80	1,106	20,998
€ / R	On	14/09/2015	Foreign Exchange Future			13.69230		13.95760			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.90940		14.17650			0.00	0	0
Total € / R Future											19,261,210.50	1,435	120,534
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Call			37.58350	0.351	23.20	0.00	0	5,000
€ / R	On	23/01/2015	Foreign Exchange Option	13.57	Put			195.18350	402.251	23.20	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			76.92830	40.004	16.41	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			588.12830	808.404	16.41	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			75.39480	39.261	16.46	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			596.59480	817.661	16.46	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			73.89430	38.535	16.51	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			605.09430	826.935	16.51	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			35.32180	19.257	18.60	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			966.52180	1,207.657	18.60	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,859.34840	2,108.139	21.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			74.42040	138.223	12.51	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			338.94360	211.799	13.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			213.04360	343.499	13.45	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			182.57290	113.415	15.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			626.02350	833.953	15.95	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			94.88010	60.362	16.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			818.98010	1,042.062	16.95	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			40.29180	25.680	19.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			600.32040	406.523	12.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,473.91050	1,717.085	19.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			135.83400	84.582	15.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			609.93400	816.282	15.87	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			35.77450	22.909	20.16	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			456.67290	645.115	15.03	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			131.92350	82.253	15.95	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,752.57190	2,000.124	20.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			40.78110	25.980	19.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,454.88110	1,697.680	19.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			26.65290	17.304	21.13	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,464.39180	1,707.380	19.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			39.81050	25.385	19.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,820.46410	2,068.827	21.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			37.95140	24.244	19.97	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,512.05140	1,755.945	19.97	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			25.24840	16.439	21.31	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,559.87450	1,804.609	20.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			28.47190	18.424	20.90	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			21.78930	14.303	21.84	0.00	0	7,100
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,995.88930	2,246.003	21.84	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			27.54310	17.852	21.01	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,781.64310	2,029.552	21.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,810.75290	2,059.004	21.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			26.36410	17.127	21.16	0.00	0	20,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			265.95170	204.769	16.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			871.25170	1,071.869	16.03	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			245.86660	189.849	16.34	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			951.16660	1,156.949	16.34	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			270.21340	207.940	15.96	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			855.51340	1,055.040	15.96	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			268.07340	206.348	15.99	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			863.37340	1,063.448	15.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			140.70240	112.164	19.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,810.20240	2,043.864	19.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			618.09470	473.382	13.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			287.59470	405.082	13.16	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			139.85430	111.526	19.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,819.35430	2,053.226	19.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			145.05270	115.432	19.04	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,764.55270	1,997.132	19.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			141.55790	112.805	19.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,801.05790	2,034.505	19.15	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,628.65430	1,840.428	17.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			329.10000	275.167	17.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,611.50000	1,822.867	17.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			327.67020	273.942	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,620.07020	1,831.642	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			326.25430	272.728	17.99	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	11/12/2015	Foreign Exchange Option	13.90	Put			592.13030	730.106	14.09	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			547.22970	469.786	16.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,360.72970	1,550.386	16.80	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,368.62000	1,558.652	16.83	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			543.01810	466.329	16.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,376.51810	1,566.929	16.85	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			327.83700	287.406	20.16	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,651.33700	2,878.006	20.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			868.63030	739.506	14.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			545.12000	468.052	16.83	0.00	0	0
Total € / R Option											0.00	0	234,565
Total € / R											19,261,210.50	1,435	355,099
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.36000		9.51860			141,345,360.00	15,101	9,070
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.43550		9.59450			0.00	0	10,270
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.52170		9.68050			0.00	0	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.60380		9.76440			0.00	0	0
Total AU\$ / R Future											141,345,360.00	15,101	20,090
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			122.66860	79.654	14.27	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			304.06860	419.654	14.27	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			56.98690	32.977	14.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			538.38690	672.977	14.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			0.00000	417.426	13.19	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	57.426	13.19	287,128.50	5,000	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			252.20970	172.317	13.44	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			133.60970	212.317	13.44	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			55.42400	31.957	14.90	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			546.82400	681.956	14.90	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			32.32560	17.322	15.22	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			713.72560	857.322	15.22	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			58.49530	34.026	14.87	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			529.89530	664.026	14.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			763.00670	892.914	14.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			115.87080	87.135	14.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			771.37080	901.636	14.57	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			114.25760	85.877	14.60	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			779.75760	910.377	14.60	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			117.50670	88.414	14.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			195.58560	159.288	14.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			855.08560	977.588	14.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			193.73140	157.739	14.40	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			863.23140	986.039	14.40	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			191.89860	156.209	14.43	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			871.39860	994.509	14.43	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			2,524.81760	2,364.443	15.11	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.41760	10.643	15.11	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,475.13040	2,314.829	14.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.73040	11.029	14.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,425.45200	2,265.229	14.64	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.05200	11.429	14.64	0.00	0	0
Total AU\$ / R Option											287,128.50	5,000	5,603
Total AU\$ / R											141,632,488.50	20,101	25,693
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.35600		9.61560			0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.47640		9.73530			0.00	0	0
Total CAD/ R Future											0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			70.86210	35.883	16.74	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			545.26210	769.883	16.74	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			69.24750	34.955	16.76	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			553.64750	778.955	16.76	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			67.52900	34.051	16.79	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			561.92900	788.051	16.79	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			496.46050	683.160	14.67	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			227.29560	153.531	14.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			481.99560	667.131	14.61	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			224.50770	151.530	14.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			489.20770	675.131	14.64	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			221.76050	149.560	14.67	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	0
CF CANDCO	On	16/03/2015	Foreign Exchange Future			140.62740		159.83130			0.00	0	10,000
Total CF CANDO CAFZ Future											0.00	0	10,000
Total CF CANDO CAFZ											0.00	0	10,000
CF CANDCO	On	02/03/2015	Foreign Exchange Future			1,113.14000		1,317.81000			0.00	0	30
Total CF CANDO CAGE Future											0.00	0	30
Total CF CANDO CAGE											0.00	0	30
CHF / R	On	16/03/2015	Foreign Exchange Future			13.47340		13.63260			80,840.40	6	3,156
CHF / R	On	12/06/2015	Foreign Exchange Future			13.72030		13.87750			0.00	0	6,502
Total CHF / R Future											80,840.40	6	9,658
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			756.57840	601.897	14.93	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	16/03/2015	Foreign Exchange Option	12.99	Put			113.97840	118.497	14.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			749.18090	594.891	14.95	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			116.58090	121.491	14.95	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			741.82580	587.936	14.97	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			119.22580	124.536	14.97	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			2,076.10330	1,911.579	15.26	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			38.60330	31.279	15.26	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			2,066.46060	1,901.848	15.22	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			38.96060	31.548	15.22	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			2,056.82250	1,892.119	15.18	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			39.32250	31.819	15.18	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											80,840.40	6	9,658
CNH / R	On	16/03/2015	Foreign Exchange Future			1.85130		1.85850			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.86270		1.87030			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			786.00930	717.841	11.67	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			101.00930	104.841	11.67	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			709.53020	643.350	11.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			124.53020	130.350	11.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			636.87040	573.057	11.71	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			151.87040	160.057	11.71	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			745.44120	689.358	12.39	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			442.44120	462.358	12.39	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			691.24660	637.992	12.44	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			488.24660	510.992	12.44	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			645.56970	594.545	12.59	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			542.56970	567.545	12.59	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12470		0.12580			0.00	0	8
Total KES / R Future											0.00	0	8
Total KES / R											0.00	0	8
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05950		0.05770			0.00	0	3,620
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05190		0.05660			0.00	0	60,754
Total NGN / R Future											0.00	0	64,374
Total NGN / R											0.00	0	64,374

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €	On 16/03/2015	Foreign Exchange Future			1.14650		1.16410			137,580.00	120	108
QUANTO €	On 12/06/2015	Foreign Exchange Future			1.14770		1.16540			0.00	0	150
QUANTO €	On 14/09/2015	Foreign Exchange Future			1.14950		1.16720			0.00	0	0
QUANTO €	On 11/12/2015	Foreign Exchange Future			1.15190		1.16940			0.00	0	0
Total QUANTO € / \$ Future										137,580.00	120	258
Total QUANTO € / \$										137,580.00	120	258
RAIN	On 16/03/2015	Foreign Exchange Future			20,709.21000		20,912.14000			0.00	0	0
Total RAIN Future										0.00	0	0
Total RAIN										0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Future			4.90520		4.91580			0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Future			4.89410		4.90650			0.00	0	0
Total TRY / R Future										0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Call			57.66150	52.385	11.75	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	4.99	Put			131.86150	137.185	11.75	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Call			54.38790	49.287	11.79	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.00	Put			138.58790	144.087	11.79	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Call			51.26710	46.341	11.82	0.00	0	0
TRY / R	On 16/03/2015	Foreign Exchange Option	5.01	Put			145.46710	151.141	11.82	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Call			92.92920	85.612	10.44	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Put			176.42920	181.512	10.44	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Call			89.67400	82.524	10.49	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Put			183.17400	188.424	10.49	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Call			86.52620	79.541	10.53	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Put			190.02620	195.441	10.53	0.00	0	0
Total TRY / R Option										0.00	0	0
Total TRY / R										0.00	0	0
ZMW / R	On 16/03/2015	Foreign Exchange Future			1.73970		1.73810			0.00	0	12
ZMW / R	On 12/06/2015	Foreign Exchange Future			1.69840		1.69670			0.00	0	0
Total ZMW / R Future										0.00	0	12
Total ZMW / R										0.00	0	12
Total Futures										1 278 226 030.60	113,049	1,570,860
Total Options										287 128.50	5,000	1,817,044
Grand Total:										1,278,513,159.10	118,049	3,387,904