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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/03/2015 Foreign Exchange Future			11.73430		11.67610			0.00	0	0
\$ / R On 09/03/2015 Foreign Exchange Future			11.74190		11.68340			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.74760		11.68880			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.75510		11.69590			301,412,519.10	25,641	1,059,791
\$ / R On 17/03/2015 Foreign Exchange Future			11.75700		11.69760			0.00	0	1,220
\$ / R On 27/03/2015 Foreign Exchange Future			11.77600		11.71540			0.00	0	2,964
\$ / R On 30/03/2015 Foreign Exchange Future			11.78160		11.72070			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			11.78540		11.72430			0.00	0	282
\$ / R On 28/04/2015 Foreign Exchange Future			11.83700		11.77690			0.00	0	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			11.86600		11.80630			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.86990		11.81020			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.89310		11.83340			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.91880		11.85900			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.92490		11.86510			34,331,787.10	2,879	215,200
\$ / R On 26/06/2015 Foreign Exchange Future			11.95340		11.89340			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.96150		11.90150			0.00	0	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			12.02060		11.96010			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.07960		12.01880			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.10800		12.04690			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.11600		12.05490			24,474,320.00	2,020	42,283
\$ / R On 28/09/2015 Foreign Exchange Future			12.14430		12.08300			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.20480		12.14310			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.26130		12.19910			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.28760		12.22520			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.29370		12.23120			0.00	0	52,203
\$ / R	On	21/12/2015	Foreign Exchange Future			12.31410		12.25130			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.42230		12.35790			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.47940		12.41450			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.48560		12.42060			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.66320		12.59880			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.67140		12.60700			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.86340		12.79960			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.87150		12.80780			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.04710		12.98400			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.05740		12.99420			0.00	0	0
<b>Total \$ / R Future</b>											<b>360,218,626.20</b>	<b>30,540</b>	<b>1,401,325</b>
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			98.79710	132.354	16.05	0.00	0	5,000
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			52.69710	28.054	16.05	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Call			274.88920	323.440	15.18	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Put			21.48920	11.540	15.18	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			165.64310	203.648	14.54	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			52.24310	31.748	14.54	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			77.31490	93.310	14.00	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			168.51490	125.710	14.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,376.02550	1,435.128	19.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.12550	0.028	19.18	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,196.16530	1,255.228	18.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.26530	0.128	18.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			996.51950	1,055.520	17.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	19.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,695.90000	2,755.100	20.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	20.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00600	0.000	20.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	39.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,304.10000	7,244.900	39.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			2.08340	2.219	22.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,306.18340	1,247.119	22.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,695.90000	3,755.100	19.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,355.81710	1,296.732	22.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.04750	0.040	27.54	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,504.14750	2,444.940	27.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			7.13550	7.168	19.56	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			891.23550	832.068	19.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,195.90600	2,255.100	20.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			920.69910	861.469	19.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			3.96620	3.708	21.48	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	12.82	Put			1,128.06620	1,068.608	21.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			43.22850	50.503	15.11	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			347.32850	295.403	15.11	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			1.71710	1.832	22.85	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			390.45980	337.007	15.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			8.84760	9.105	18.93	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			812.94760	754.004	18.93	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			61.30520	72.670	14.36	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			265.40520	217.570	14.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			6.59910	6.570	19.80	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			273.29430	224.980	14.44	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			44.75770	52.376	15.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			338.85770	287.276	15.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			99.96440	119.883	13.32	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			164.06440	124.783	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			36.35980	42.107	15.49	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			191.09660	149.008	13.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			73.04830	87.063	13.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			227.14830	181.963	13.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			149.43250	181.697	13.34	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			103.53250	76.597	13.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			59.19430	70.080	14.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			138.82520	104.963	13.27	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			103.48010	124.145	13.24	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			157.58010	119.045	13.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			211.88300	251.355	13.45	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			65.98300	46.255	13.45	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			86.99660	104.108	13.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			83.26080	60.013	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			172.96980	208.196	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			87.06980	63.096	13.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			269.96570	314.539	13.53	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			44.06570	29.439	13.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			114.72520	140.063	13.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			51.50650	35.055	13.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			218.77060	258.920	13.46	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			62.87060	43.820	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			309.44910	356.798	13.58	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			33.54910	21.698	13.58	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			179.16080	215.113	13.40	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			39.58820	26.112	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			277.67980	322.835	13.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			41.77980	27.735	13.54	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			412.22270	464.795	13.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			16.32270	9.695	13.71	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			247.40650	290.155	13.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			22.29230	13.737	13.66	0.00	0	100

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	11.40	Call			325.84840	374.211	13.61	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			29.94840	19.110	13.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			678.57850	736.745	15.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			2.67850	1.645	15.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			285.48820	331.212	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			9.57420	5.341	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			457.65400	511.817	13.76	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			11.75400	6.717	13.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			708.21920	766.535	15.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			2.31920	1.435	15.27	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			368.19230	418.837	13.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			2.43280	1.502	15.18	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			688.45250	746.671	15.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			2.55250	1.572	15.09	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			906.82030	965.705	17.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.92030	0.605	17.02	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			485.47420	540.441	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.96240	0.630	16.93	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			797.41820	856.063	16.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			1.51820	0.963	16.06	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,186.17690	1,245.239	18.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.27690	0.139	18.85	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			698.33280	756.602	15.18	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.61950	0.420	17.81	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			946.67070	1,005.613	17.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.77070	0.513	17.37	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,595.95260	1,655.104	19.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.05260	0.004	19.56	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			896.86240	955.730	16.93	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			0.00000	168.663	13.34	1,180,642.40	7,000	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			0.00000	91.663	13.34	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			237.53640	279.181	13.50	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			59.93640	42.181	13.50	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			918.04290	977.971	14.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			2.64290	1.971	14.83	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			683.32200	741.882	13.72	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			7.92200	5.882	13.72	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			579.30510	635.647	13.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,134.68240	3,074.144	27.26	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			13.90510	9.647	13.21	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			219.13730	257.962	13.24	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			113.73730	91.962	13.24	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			127.39120	148.771	13.42	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			221.99120	182.771	13.42	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.08240	0.144	27.26	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			913.85040	973.890	14.24	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			3.15040	2.290	14.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			933.57530	993.686	14.32	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			2.87530	2.086	14.32	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			923.70980	983.786	14.28	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			3.00980	2.186	14.28	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			52.40440	60.877	15.75	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			568.10440	515.477	15.75	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			546.45900	600.563	12.66	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			22.15900	15.163	12.66	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			12.83140	12.767	30.77	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,385.93140	3,325.767	30.77	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			988.70290	1,046.565	13.25	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			11.80290	9.565	13.25	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			661.79770	716.745	12.34	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			34.89770	29.745	12.34	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			163.02610	184.389	13.72	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			386.12610	347.389	13.72	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			263.95000	294.469	12.91	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			277.65000	248.469	12.91	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			262.17990	291.060	12.96	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			291.97990	261.160	12.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			26.23660	26.592	29.83	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,672.83660	3,613.492	29.83	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			735.78970	789.250	12.07	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			52.38970	46.150	12.07	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			270.89620	298.384	13.10	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			29.96850	25.933	12.41	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			337.49620	305.284	13.10	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			182.36910	201.029	14.40	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			558.96910	517.929	14.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,053.63660	1,110.362	12.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			20.23660	17.262	12.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			923.36850	979.033	12.41	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			285.37600	311.167	13.36	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			386.37600	352.367	13.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,091.37780	1,147.544	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			26.27780	22.643	12.58	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			84.31860	90.308	18.38	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,439.21860	1,385.408	18.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,156.93520	1,213.581	12.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			21.83520	18.681	12.68	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			153.12530	165.637	15.76	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			848.02530	800.737	15.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			142.92400	154.436	16.04	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			907.82400	859.536	16.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,138.13060	1,194.645	12.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			23.03060	19.745	12.65	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			357.07940	389.896	12.94	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	12/06/2015	Foreign Exchange Option	11.80	Put			291.97940	264.996	12.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			352.44610	384.969	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			297.34610	270.069	12.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			69.42230	73.919	19.26	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,664.32230	1,609.019	19.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			460.73500	499.491	12.51	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			195.63500	174.591	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			432.82700	470.090	12.62	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			217.72700	195.190	12.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			101.95160	109.411	17.54	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,236.85160	1,184.511	17.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			552.62900	595.794	12.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			137.52900	120.894	12.20	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			533.26760	575.565	12.26	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			148.16760	130.665	12.26	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			200.71730	217.963	14.73	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			635.61730	593.063	14.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			820.78610	874.139	12.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			55.68610	49.239	12.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			656.69620	704.020	11.88	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			91.59620	79.120	11.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			361.76600	394.875	12.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			286.66600	259.975	12.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			926.68490	981.326	12.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			41.58490	36.427	12.33	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			908.79340	963.237	12.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			43.69340	38.337	12.30	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			520.63340	562.347	12.30	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			155.53340	137.447	12.30	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			838.18280	891.767	12.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			53.08280	46.867	12.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			585.98240	630.570	12.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			120.88240	105.670	12.09	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			199.71240	214.611	15.31	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			766.31240	721.211	15.31	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			32.96310	35.928	28.77	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,019.56310	3,962.528	28.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,124.56520	1,180.350	12.51	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			31.16520	26.950	12.51	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			815.10680	867.208	12.14	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			71.70680	63.808	12.14	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			493.50700	530.856	12.59	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			222.00700	199.356	12.59	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			898.59340	950.094	12.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			88.49340	79.494	12.15	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			222.32270	234.771	16.08	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			972.22270	924.171	16.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			48.71030	50.450	27.92	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,238.61030	4,179.850	27.92	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,201.98030	1,257.406	12.40	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			41.88030	36.806	12.40	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			56.11140	60.977	27.65	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,537.31140	4,481.377	27.65	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,268.71120	1,325.913	12.45	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			49.91120	46.313	12.45	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			968.83740	1,020.185	12.12	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			100.03740	90.585	12.12	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			234.46360	244.652	16.79	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,185.66360	1,135.052	16.79	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			442.98470	466.047	14.01	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			556.08470	518.047	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			900.87820	949.631	12.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			135.97820	123.630	12.03	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			746.50370	786.367	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			201.60370	180.367	12.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,134.33670	1,187.342	12.09	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			40.64120	37.341	12.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,097.97890	2,041.706	19.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			133.85130	137.579	20.64	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,378.95130	2,321.579	20.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,533.23340	1,591.199	12.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			38.33340	35.199	12.94	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,495.54120	1,553.341	12.84	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			801.67080	757.686	15.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			251.60950	261.997	16.96	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,256.70950	1,205.996	16.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,151.24960	1,204.508	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			76.34960	68.508	12.09	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			152.87890	157.706	19.77	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			214.10740	192.059	12.11	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			695.22800	732.668	12.29	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			240.32800	216.668	12.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			124.53930	125.595	21.61	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,649.63930	2,589.595	21.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			356.57080	373.686	15.14	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			193.49310	173.705	11.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			752.42560	792.560	11.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			197.52560	176.560	11.99	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			207.76800	215.862	18.03	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,552.86800	1,499.862	18.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			729.00740	768.059	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			79.43670	71.342	12.09	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			970.82570	1,021.014	12.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			115.92570	105.014	12.05	0.00	0	8,775

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	12.00	Call			508.44360	535.872	13.50	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			453.54360	419.872	13.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			758.39310	799.705	11.99	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			69.69690	70.265	27.00	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,786.69690	4,725.965	27.00	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			853.83300	900.027	12.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			170.83300	155.727	12.05	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			245.79840	255.133	17.54	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			110.22860	99.344	12.01	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,432.79840	1,380.833	17.54	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			170.43710	175.703	19.63	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,087.43710	2,031.403	19.63	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,341.30040	1,397.960	12.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			58.30040	53.660	12.33	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,043.22860	1,093.644	12.01	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			254.90050	264.364	18.19	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,671.80050	1,619.564	18.19	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			82.28080	85.306	26.66	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,919.18080	4,860.507	26.66	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,408.58750	1,465.017	12.26	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			65.48750	60.217	12.26	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,111.19880	1,161.083	11.93	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			118.09880	106.283	11.93	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,172.38350	1,221.645	11.80	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			123.28350	110.345	11.80	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			261.97100	271.435	18.79	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,912.87100	1,860.135	18.79	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			80.95680	87.283	26.62	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,331.85680	5,275.983	26.62	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,470.48480	1,526.637	12.19	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			71.38480	65.337	12.19	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			571.39930	594.920	14.41	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			686.19930	647.320	14.41	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,089.63060	3,151.063	15.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.43060	7.363	15.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,040.18560	3,101.572	15.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.98560	7.872	15.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,990.77550	3,052.116	15.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,262.09290	1,214.507	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			375.75140	389.786	16.93	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,344.55140	1,296.086	16.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			192.44320	175.845	12.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			885.33230	926.670	12.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			264.13230	242.970	12.23	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			234.52720	242.176	20.02	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,373.32720	2,318.476	20.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			393.29290	408.207	16.64	0.00	0	13,248



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	10.95	Put			91.03420	82.244	11.86	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,328.24450	1,381.412	11.77	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			97.04450	87.712	11.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			338.59510	350.755	17.61	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,547.39510	1,497.055	17.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,023.64320	1,069.545	12.03	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.57550	8.416	15.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,168.29840	1,218.181	11.83	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			137.09840	124.481	11.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			412.19780	428.063	16.36	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,180.99780	1,134.363	16.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,372.23420	1,425.944	11.86	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			267.24440	276.147	19.39	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,165.94440	2,112.047	19.39	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			83.41480	87.008	26.41	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,702.11480	5,642.908	26.41	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,527.16300	1,582.640	12.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			75.86300	68.540	12.08	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,235.16060	1,286.413	11.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			123.86060	112.313	11.73	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,227.47040	1,278.540	11.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			126.17040	114.440	11.74	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,028.16290	1,070.904	12.16	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			270.26290	248.604	12.16	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			277.52300	278.503	23.00	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,319.62300	3,256.203	23.00	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			697.77680	723.107	14.81	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			813.27680	773.707	14.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			864.70050	894.286	13.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			504.10050	468.686	13.25	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			872.68440	902.636	13.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			492.08440	457.036	13.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			868.67760	898.448	13.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			498.07760	462.848	13.22	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			667.39240	687.337	16.60	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,358.59240	1,314.137	16.60	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			665.09870	685.029	16.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,366.29870	1,321.829	16.63	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			662.82350	682.672	16.65	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,374.02350	1,329.472	16.65	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			669.58330	689.755	16.64	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,372.58330	1,328.355	16.64	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			674.17950	694.448	16.60	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,357.17950	1,313.048	16.60	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			671.87210	692.126	16.62	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,364.87210	1,320.726	16.62	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			832.38310	854.160	16.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,342.78310	1,300.760	16.42	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			837.50750	859.444	16.38	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,327.90750	1,286.044	16.38	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			834.93860	856.795	16.40	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,335.33860	1,293.395	16.40	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			839.25020	861.249	16.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,341.45020	1,299.749	16.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			844.38860	866.553	16.37	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,326.58860	1,285.053	16.37	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			841.81280	863.898	16.39	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,334.01280	1,292.398	16.39	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,191.41870	1,217.119	14.62	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			847.41870	810.019	14.62	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,188.08600	1,213.704	14.65	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			854.08600	816.604	14.65	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,184.77250	1,210.301	14.68	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			860.77250	823.201	14.68	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			998.07830	1,021.503	16.22	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,313.87830	1,274.103	16.22	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,003.74760	1,027.340	16.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,299.54760	1,259.940	16.19	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,000.90630	1,024.414	16.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,306.70630	1,267.014	16.20	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,180,642.40</b>	<b>7,000</b>	<b>1,611,772</b>
<b>Total \$ / R</b>											<b>361,399,268.60</b>	<b>37,540</b>	<b>3,013,097</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.75510		11.69590			152,816.30	13	2,094
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.92490		11.86510			119,249.00	10	180
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.11600		12.05490			0.00	0	163
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.29370		12.23120			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.48560		12.42000			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>272,065.30</b>	<b>23</b>	<b>2,437</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			395.62860	239.105	14.30	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			59,017.46910	64,760.796	14.21	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			427.46910	250.796	14.21	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			43,023.87850	48,349.019	13.73	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			1,433.87850	839.019	13.73	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			60,966.30280	66,738.019	14.39	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			376.30280	228.019	14.39	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			59,985.62860	65,749.105	14.30	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			64,939.55760	69,643.541	11.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			9,429.55760	8,153.541	11.90	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			66,405.93520	71,223.148	11.89	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			8,895.93520	7,733.148	11.89	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	12/06/2015	Foreign Exchange Option	11.30	Call			65,670.16770	70,402.030	11.88	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			9,160.16770	7,912.030	11.88	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			63,748.71350	67,193.038	12.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			29,258.71350	26,593.038	12.62	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			64,761.36100	68,258.365	12.56	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			28,271.36100	25,658.365	12.56	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			64,252.92820	67,723.715	12.59	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			28,762.92820	26,123.715	12.59	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			76,268.13230	79,443.219	12.81	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			38,148.13230	35,073.219	12.81	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			75,816.92410	78,971.462	12.85	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			38,696.92410	35,601.462	12.85	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			76,723.28920	79,919.039	12.78	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			37,603.28920	34,549.039	12.78	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			0.00000	67,750.152	14.36	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			0.00000	76,987.508	14.39	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			0.00000	68,427.508	14.39	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			0.00000	76,667.783	14.42	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			0.00000	69,107.783	14.42	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			0.00000	77,310.152	14.36	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>420</b>
<b>Total \$ / R MAXI</b>										<b>272,065.30</b>	<b>23</b>	<b>2,857</b>
£ / R	On	16/03/2015			18.08260		18.02180			15,062,805.80	833	39,477
£ / R	On	12/06/2015			18.33260		18.27170			0.00	0	7,329
£ / R	On	14/09/2015			18.61740		18.55520			0.00	0	1,251
£ / R	On	11/12/2015			18.88800		18.82340			0.00	0	0
£ / R	On	14/03/2016			19.18510		19.12000			0.00	0	0
<b>Total £ / R Future</b>										<b>15,062,805.80</b>	<b>833</b>	<b>48,057</b>
£ / R	On	16/03/2015		19.25	Call		4.45420	5.345	16.16	0.00	0	5,000
£ / R	On	16/03/2015		18.43	Put		458.80890	408.972	13.03	0.00	0	0
£ / R	On	16/03/2015		16.72	Call		1,303.48690	1,363.493	15.64	0.00	0	0
£ / R	On	16/03/2015		16.72	Put		1.68690	0.893	15.64	0.00	0	25,000
£ / R	On	16/03/2015		19.30	Put		1,282.19910	1,222.144	16.41	0.00	0	0
£ / R	On	16/03/2015		17.00	Call		1,027.43000	1,085.747	14.89	0.00	0	0
£ / R	On	16/03/2015		17.00	Put		5.63000	3.147	14.89	0.00	0	5,592
£ / R	On	16/03/2015		17.50	Call		556.04300	607.235	13.54	0.00	0	0
£ / R	On	16/03/2015		17.50	Put		34.24300	24.635	13.54	0.00	0	3,500
£ / R	On	16/03/2015		18.43	Call		50.60890	61.572	13.03	0.00	0	7,500
£ / R	On	16/03/2015		19.64	Put		1,620.25840	1,559.645	18.11	0.00	0	0
£ / R	On	16/03/2015		19.00	Call		7.95630	10.049	14.92	0.00	0	570
£ / R	On	16/03/2015		19.00	Put		986.15630	927.449	14.92	0.00	0	0
£ / R	On	16/03/2015		19.29	Call		4.08540	4.858	16.36	0.00	0	0
£ / R	On	16/03/2015		19.29	Put		1,272.28540	1,212.258	16.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			3.99910	4.744	16.41	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			1,232.65420	1,172.745	16.16	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			73.98220	88.354	12.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			362.18220	315.754	12.63	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			3.91510	4.634	16.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,292.11510	1,232.034	16.46	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			2.05840	2.245	18.11	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			865.50950	831.723	13.79	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			294.60830	321.641	13.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			872.90830	839.041	13.81	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			292.03000	318.982	13.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			880.33000	846.382	13.83	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			297.20950	324.323	13.79	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			592.20210	626.699	14.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			997.00210	969.299	14.32	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,575.37710	7,637.573	21.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.17710	0.173	21.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			598.27910	633.001	14.28	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			983.07910	955.601	14.28	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			595.23150	629.841	14.30	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			990.03150	962.441	14.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			719.22090	700.992	13.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,047.99660	1,094.495	13.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			724.59660	706.495	13.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,043.39190	1,090.011	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			729.99190	712.011	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,052.62090	1,098.992	13.48	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			0.00000	1,111.771	14.32	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			0.00000	1,116.671	14.32	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			0.00000	1,108.350	14.33	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			0.00000	1,123.250	14.33	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			0.00000	1,104.905	14.35	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			0.00000	1,129.805	14.35	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>68,162</b>
<b>Total £ / R</b>											<b>15,062,805.80</b>	<b>833</b>	<b>116,219</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09814		0.09798			0.00	0	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09969		0.09952			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10144		0.10126			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10313		0.10000			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,558</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.43460	0.434	21.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,202.63460	1,186.034	21.42	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			798.99970	815.347	18.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			1.19970	0.947	18.49	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			50.49480	54.160	16.25	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			252.69480	239.760	16.25	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			978.04730	996.190	14.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			26.34730	27.690	14.12	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			286.12720	302.110	15.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			334.42720	333.610	15.09	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			77.87840	83.722	18.47	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,126.17840	1,115.222	18.47	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,175.25760	1,195.667	13.50	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			48.85760	51.967	13.50	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			477.21230	497.927	14.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			350.81230	354.227	14.35	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			203.20780	213.924	17.39	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,076.80780	1,070.224	17.39	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			0.00000	1,393.912	13.99	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			0.00000	80.912	13.99	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			0.00000	696.697	14.71	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			0.00000	383.697	14.71	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			0.00000	362.363	17.32	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			0.00000	1,049.363	17.32	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>14,558</b>
€ / R	On	16/03/2015	Foreign Exchange Future			13.18940		13.08240			6,924,435.00	525	82,699
€ / R	On	01/06/2015	Foreign Exchange Future			13.36840		13.26000			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.39530		13.28680			36,194,100.60	2,702	97,755
€ / R	On	14/09/2015	Foreign Exchange Future			13.63200		13.52170			0.00	0	6,805
€ / R	On	11/12/2015	Foreign Exchange Future			13.86000		13.74800			0.00	0	1,550
€ / R	On	14/03/2016	Foreign Exchange Future			14.11430		14.00000			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.66590		14.55140			0.00	0	0
<b>Total € / R Future</b>											<b>43,118,535.60</b>	<b>3,227</b>	<b>188,809</b>
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.10680	0.142	24.07	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			282.33610	366.157	13.06	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			49.93610	26.757	13.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			921.55570	817.302	17.05	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.20360	0.276	21.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,857.80360	1,750.876	21.61	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			637.53300	741.812	14.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			5.13300	2.412	14.15	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			726.86820	625.657	16.27	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.18140	0.245	22.01	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,917.78140	1,810.845	22.01	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			178.86520	248.073	12.94	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	16/03/2015	Foreign Exchange Option	13.00	Put			96.46520	58.674	12.94	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			3.95570	6.702	17.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,168.95660	1,062.878	17.87	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.11190	0.149	23.87	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,197.71190	2,090.749	23.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			42.17800	63.189	13.94	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			359.77800	273.790	13.94	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			9.26820	15.057	16.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,877.79580	1,770.865	21.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.09900	0.131	24.40	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,277.69900	2,170.731	24.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			3.63090	6.153	17.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			941.23090	836.753	17.11	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			1.35660	2.278	17.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,167.71740	2,060.756	23.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.08110	0.107	25.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,417.68110	2,310.707	25.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.19970	0.270	21.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,867.79970	1,760.870	21.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.19580	0.265	21.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,227.70680	2,120.742	24.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.10520	0.140	24.13	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,237.70520	2,130.740	24.13	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.16530	0.222	22.34	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,967.76530	1,860.822	22.34	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.11740	0.157	23.67	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			97.81100	119.094	15.70	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,127.81100	1,040.694	15.70	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			96.80780	117.905	15.74	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,136.80780	1,049.506	15.74	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			95.81770	116.732	15.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,145.81770	1,058.332	15.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			86.59450	105.785	16.13	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,236.59450	1,147.385	16.13	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,169.00470	2,070.129	19.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			733.21820	821.249	11.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			96.41820	75.949	11.63	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			308.55840	357.908	12.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			421.75840	362.608	12.75	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,149.67750	2,050.950	19.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			281.62690	327.779	13.01	0.00	0	2,424
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			474.82690	412.479	13.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			46.13940	55.837	19.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,159.33940	2,060.537	19.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			45.80470	55.429	19.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			200.97080	236.907	13.97	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			694.17080	621.607	13.97	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	15.35	Call			47.86490	57.946	18.99	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,111.06490	2,012.646	18.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			46.47750	56.250	19.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			178.65260	199.241	17.67	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,906.95260	1,817.241	17.67	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			177.72840	198.205	17.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,916.02840	1,826.205	17.70	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			179.58110	200.285	17.65	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,897.88110	1,808.285	17.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			360.99500	392.090	16.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,602.99500	1,522.090	16.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			359.53960	390.502	16.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,611.53960	1,530.502	16.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			358.09850	388.922	16.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,620.09850	1,538.922	16.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			211.06090	229.086	20.07	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,963.06090	2,869.086	20.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			597.09780	648.086	13.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			749.09780	688.086	13.68	0.00	0	6,076
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			0.00000	725.896	13.71	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			0.00000	836.765	13.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			0.00000	732.465	13.74	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			0.00000	843.655	13.68	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			0.00000	719.355	13.68	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			0.00000	840.196	13.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,351.31220	1,288.032	15.43	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			948.24060	999.601	15.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,336.84060	1,273.701	15.40	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			945.47350	996.756	15.41	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,344.07350	1,280.856	15.41	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			942.71220	993.932	15.43	0.00	0	0
<b>Total € / R Option</b>											<b>0.00</b>	<b>0</b>	<b>290,389</b>
<b>Total € / R</b>											<b>43,118,535.60</b>	<b>3,227</b>	<b>479,198</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.13890		9.11560			996,140.10	109	8,360
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.22500		9.20160			1,208,475.00	131	9,940
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.32860		9.30380			0.00	0	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.42890		9.40320			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.54200		9.51000			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>2,204,615.10</b>	<b>240</b>	<b>19,077</b>
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			66.61920	59.425	16.35	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			30.71820	35.541	17.27	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			315.11820	296.641	17.27	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			7.26070	7.959	18.92	0.00	0	201

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			591.66070	569.059	18.92	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,085.59790	1,062.422	23.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			2.44470	2.799	21.86	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			876.84470	853.899	21.86	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			2.36240	2.709	21.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			886.76240	863.809	21.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			182.21920	198.325	16.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			2.27920	2.623	22.07	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			896.67920	873.723	22.07	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			1.19790	1.322	23.64	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			49.95290	56.240	17.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,098.35290	1,081.240	17.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			841.31070	865.239	14.96	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			39.71070	40.239	14.96	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			631.14690	654.507	14.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			79.54690	79.507	14.71	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			172.53350	187.297	15.47	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			470.93350	462.297	15.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			387.40100	408.686	14.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			185.80100	183.686	14.68	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			50.83600	57.223	17.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,089.23600	1,072.223	17.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			134.53540	147.417	15.85	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			582.93540	572.417	15.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			49.08420	55.274	17.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,107.48420	1,090.274	17.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			304.32760	325.068	14.76	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			252.72760	250.068	14.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,152.72160	1,139.269	15.97	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			105.34170	116.590	15.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,161.54170	1,147.990	15.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			107.71450	119.163	15.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,143.91450	1,130.563	15.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			106.52160	117.869	15.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,165.07720	2,190.468	15.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			11.87720	11.568	15.45	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,115.65070	2,140.965	15.21	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			12.45070	12.065	15.21	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,066.25500	2,091.487	14.97	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.05500	12.587	14.97	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			0.00000	538.800	13.40	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			0.00000	496.800	13.40	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			0.00000	534.668	13.42	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			0.00000	502.668	13.42	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			0.00000	542.964	13.38	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			0.00000	490.964	13.38	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,809</b>
<b>Total AU\$ / R</b>											<b>2,204,615.10</b>	<b>240</b>	<b>25,886</b>
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.36140		9.35800			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.48600		9.48260			0.00	0	1,631
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.62900		9.63000			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,771</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			0.96700	0.860	16.03	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			732.96700	729.461	16.03	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			0.91320	0.813	16.10	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			742.91320	739.414	16.10	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			0.86250	0.769	16.18	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			752.86250	749.369	16.18	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			624.52670	628.786	14.40	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			100.49340	108.331	14.33	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			607.89340	612.331	14.33	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			98.81060	106.558	14.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			616.21060	620.558	14.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			97.12670	104.786	14.40	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			0.00000	344.086	12.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			0.00000	355.086	12.42	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			0.00000	339.846	12.43	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			0.00000	360.846	12.43	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			0.00000	336.038	12.46	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			0.00000	367.038	12.46	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>1,771</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			69.79710		62.99150			0.00	0	10,000
<b>Total CF CANDO CAFZ Future</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
<b>Total CF CANDO CAFZ</b>											<b>0.00</b>	<b>0</b>	<b>10,000</b>
CF CANDCO	On	02/03/2015	Foreign Exchange Future					0.08000			0.00	0	0
<b>Total CF CANDO CAGE Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CF CANDO CAGE</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CHF / R	On	16/03/2015	Foreign Exchange Future			12.29160		12.32680			172,082.40	14	3,131
CHF / R	On	12/06/2015	Foreign Exchange Future			12.51550		12.55140			0.00	0	6,542
CHF / R	On	14/09/2015	Foreign Exchange Future			12.77180		12.81000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R Future</b>											<b>172,082.40</b>	<b>14</b>	<b>9,673</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			9.08900	6.477	16.14	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			672.28900	704.877	16.14	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			8.79500	6.271	16.22	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			681.99500	714.671	16.22	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			8.51170	6.073	16.30	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			691.71170	724.473	16.30	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			792.12570	760.364	12.21	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			80.72570	84.865	12.21	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			783.66940	751.986	12.18	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			82.26940	86.486	12.18	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			775.24160	743.636	12.16	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			83.84160	88.136	12.16	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			0.00000	518.505	14.13	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			0.00000	536.705	14.13	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			0.00000	514.945	14.16	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			0.00000	543.145	14.16	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			0.00000	511.420	14.19	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			0.00000	549.620	14.19	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>172,082.40</b>	<b>14</b>	<b>9,673</b>
CNH / R	On	16/03/2015	Foreign Exchange Future			1.86720		1.85720			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.87670		1.86600			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.89020		1.88000			0.00	0	0
<b>Total CNH / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			697.31270	785.721	14.07	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			25.31270	13.722	14.07	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			607.07180	691.639	13.74	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			35.07180	19.638	13.74	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			520.14020	599.893	13.40	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			48.14020	27.893	13.40	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			635.06550	714.499	13.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			375.06550	347.499	13.02	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			576.37800	655.055	12.99	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			416.37800	388.055	12.99	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			527.17490	598.660	12.97	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			467.17490	431.660	12.97	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			0.00000	1,546.425	14.23	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			0.00000	392.989	14.01	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			0.00000	1,390.989	14.01	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			0.00000	369.758	14.11	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			0.00000	1,467.758	14.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			0.00000	348.425	14.23	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	16/03/2015	Foreign Exchange Future			1.77080		1.75490			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.80180		1.78550			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.83610		1.81950			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			764.29780	880.397	13.75	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			309.29780	262.397	13.75	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			704.73190	815.719	13.78	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			349.73190	297.719	13.78	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			648.32300	754.038	13.81	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			393.32300	336.038	13.81	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,037.56300	1,138.978	13.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			442.56300	377.978	13.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,160.08190	1,269.846	13.11	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			365.08190	308.846	13.11	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,097.66240	1,200.792	13.10	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			402.66240	339.792	13.10	0.00	0	0
<b>Total DKK / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>											<b>0.00</b>	<b>0</b>	<b>138</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.12840		0.12770			0.00	0	8
KES / R	On	12/06/2015	Foreign Exchange Future			0.12790		0.12000			0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12690		0.12000			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12330		0.12640			0.00	0	1,870
<b>Total KES / R Future</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
<b>Total KES / R</b>											<b>0.00</b>	<b>0</b>	<b>1,878</b>
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05880		0.05780			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05300		0.05230			0.00	0	14,200
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05000		0.05000			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04820		0.04750			0.00	0	81,701
<b>Total NGN / R Future</b>											<b>0.00</b>	<b>0</b>	<b>101,407</b>
<b>Total NGN / R</b>											<b>0.00</b>	<b>0</b>	<b>101,407</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.12200		1.11850			0.00	0	317
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.12330		1.11980			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12510		1.12170			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12740		1.12400			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 QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>617</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>617</b>
RAIN	On	16/03/2015	Foreign Exchange Future			20,812.91000		20,691.55000			0.00	0	0
RAIN	On	12/06/2015	Foreign Exchange Future			21,071.71000		20,947.00000			0.00	0	0
<b>Total RAIN Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Future			4.66420		4.63250			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.62960		4.59890			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.60320		4.58000			0.00	0	0
<b>Total TRY / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			0.69380	0.953	16.29	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			358.19380	326.753	16.29	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			0.63590	0.867	16.48	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			368.13590	336.667	16.48	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			0.58370	0.790	16.66	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			378.08370	346.590	16.66	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			19.67050	24.093	13.18	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			410.77050	384.493	13.18	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			18.86270	23.124	13.24	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			419.96270	393.524	13.24	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			18.09090	22.196	13.30	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			429.19090	402.596	13.30	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			0.00000	142.679	10.85	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			0.00000	149.479	10.85	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			0.00000	152.455	10.85	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			0.00000	139.255	10.85	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			0.00000	147.029	10.81	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			0.00000	143.829	10.81	0.00	0	0
<b>Total TRY / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.69400		1.68420			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.63570		1.63060			0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.58030		1.57000			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>12</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								421 048 730.40	34,877	1,799,759
Total Options								1 180 642.40	7,000	1,977,552
Grand Total:								422,229,372.80	41,877	3,777,311