



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/01/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 26/01/2015 Foreign Exchange Future			11.44420		11.41190			45,776,800.00	4,000	0
\$ / R On 28/01/2015 Foreign Exchange Future			11.44590		11.41200			0.00	0	2,449
\$ / R On 30/01/2015 Foreign Exchange Future			11.44780		11.41550			0.00	0	268
\$ / R On 16/02/2015 Foreign Exchange Future			11.47810		11.44560			0.00	0	1,405
\$ / R On 25/02/2015 Foreign Exchange Future			11.49410		11.46150			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.49590		11.46320			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.49770		11.46500			0.00	0	1,140
\$ / R On 12/03/2015 Foreign Exchange Future			11.52110		11.48850			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.52830		11.49570			1,313,177,124.70	113,909	1,181,621
\$ / R On 27/03/2015 Foreign Exchange Future			11.54810		11.51550			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.55710		11.52460			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.60650		11.57360			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.66000		11.62670			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.68400		11.65050			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.68950		11.65600			7,785,207.00	666	98,524
\$ / R On 26/06/2015 Foreign Exchange Future			11.71530		11.68160			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			11.77620		11.74190			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.83020		11.79500			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.85620		11.82060			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.86360		11.82790			2,396,447.20	202	24,030
\$ / R On 28/09/2015 Foreign Exchange Future			11.88970		11.85350			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			11.94550		11.90840			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			11.99690		11.96000			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.02080		11.98400			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.02630		11.98950			6,133,413.00	510	37,922
\$ / R	On	21/12/2015	Foreign Exchange Future			12.04460		12.00800			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.19700		12.16110			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.20280		12.16690			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.36980		12.33470			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.37750		12.34240			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.55800		12.52370			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.56570		12.53140			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.73090		12.69730			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.74050		12.70690			0.00	0	0
<b>Total \$ / R Future</b>											<b>1,375,268,991.90</b>	<b>119,287</b>	<b>1,362,579</b>
\$ / R	On	26/01/2015	Foreign Exchange Option	11.66	Call			1.98600	0.000	12.19	0.00	0	0
\$ / R	On	26/01/2015	Foreign Exchange Option	11.66	Put			250.08600	215.800	12.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.08480	0.017	79.70	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,858.08480	2,824.117	79.70	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			267.95920	296.889	17.05	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			5.95920	0.989	17.05	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			221.64160	247.925	16.41	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			9.64160	2.025	16.41	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			46.76900	42.586	13.19	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			84.76900	46.686	13.19	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,112.00000	3,145.900	16.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	16.78	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			612.19700	645.901	19.68	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			0.19700	0.001	19.68	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			20.37420	15.601	15.76	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			244.87420	207.801	15.76	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			23.15060	18.248	15.54	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			227.65060	190.448	15.54	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			89.10490	95.445	12.74	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			223.50490	197.345	12.74	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			353.13200	380.224	11.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			41.63200	36.124	11.51	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			112.24950	120.264	12.72	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			250.74950	226.164	12.72	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.68630	0.601	28.12	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,039.18630	3,006.501	28.12	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			666.91770	699.962	12.21	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			5.41770	5.862	12.21	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,163.20000	3,195.903	26.85	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.003	26.85	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			356.53860	383.650	11.55	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	26/02/2015	Foreign Exchange Option	11.15	Put			43.33860	37.750	11.55	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			308.82390	333.671	11.73	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			63.82390	55.971	11.73	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			109.17570	116.091	13.60	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			400.67570	374.992	13.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,397.48950	1,430.120	15.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			1.78950	1.820	15.26	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,179.24660	1,211.763	14.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			3.54660	3.463	14.24	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,001.73660	1,034.134	13.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,504.30000	7,471.700	26.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,495.70660	3,528.305	24.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00660	0.005	24.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,495.77720	2,528.391	20.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.07720	0.091	20.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,563.91750	1,532.025	18.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			1,995.99540	2,028.641	18.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.29540	0.341	18.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			1.15340	1.092	21.16	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,705.45340	2,672.792	21.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	26.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,142.53250	1,110.503	17.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			17.44180	18.670	18.10	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,341.74180	1,310.370	18.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			10.96950	11.769	18.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,515.26950	1,483.469	18.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			9.61750	10.325	18.29	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			625.65090	596.557	14.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			33.35930	34.222	17.02	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,037.65930	1,005.921	17.02	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			29.52520	30.167	17.41	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,113.82520	1,081.867	17.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			28.23250	28.803	17.56	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			506.83340	479.445	14.14	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			79.66990	83.842	14.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			573.96990	545.542	14.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			78.20900	82.264	14.58	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			582.50900	553.964	14.58	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			71.35090	74.857	14.82	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			418.46900	392.825	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			103.71220	109.826	13.86	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			458.01220	431.526	13.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			94.29990	99.654	14.10	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			498.59990	471.354	14.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			92.53340	97.745	14.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			357.65070	333.532	13.23	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			125.78020	133.664	13.38	0.00	0	20,000

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	11.75	Put			380.08020	355.364	13.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			123.36140	131.051	13.42	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			387.66140	362.751	13.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			114.16900	121.125	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			240.51770	220.414	12.42	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			168.75120	179.956	12.66	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			273.05120	251.656	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			165.46110	176.420	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			279.76110	258.120	12.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			133.35070	141.831	13.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			188.09990	172.892	12.22	345,784.60	2,000	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			205.47980	221.535	12.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			209.77980	193.235	12.30	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			189.92260	203.126	12.39	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			234.22260	214.826	12.39	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			186.21770	198.714	12.42	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			157.96260	144.768	12.08	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			243.38570	262.121	12.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			167.68570	153.821	12.13	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			0.00000	246.304	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			0.00000	168.004	12.19	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			223.79990	241.192	12.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			95.56260	87.182	11.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			309.98670	332.663	11.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			114.28670	104.364	11.86	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			280.78930	301.853	11.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			135.08930	123.553	11.97	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			253.66260	273.068	12.08	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			33.27440	30.645	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			510.73180	540.530	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			35.03180	32.230	11.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			361.01970	386.120	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			85.31970	77.820	11.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			341.26260	365.482	11.75	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			20.53880	19.153	11.35	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			535.65230	565.950	11.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			29.95230	27.650	11.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			527.28160	557.419	11.20	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			31.58160	29.119	11.20	778,943.95	26,750	36,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			518.97440	548.945	11.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			12.85430	12.140	12.11	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			720.25000	751.993	11.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			14.55000	13.693	11.90	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			710.71010	742.414	11.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			15.01010	14.114	11.85	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			616.23880	647.453	11.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			6.03660	5.834	13.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			991.91780	1,024.304	13.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			6.21780	6.004	13.32	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			806.72180	838.755	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			11.02180	10.455	12.36	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			758.55430	790.439	12.11	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.67770	0.674	21.57	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,335.17770	3,302.574	21.57	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			441.54380	468.231	11.57	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			76.04380	70.131	11.57	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			196.88510	209.090	12.75	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			48.51180	44.891	11.33	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			291.38510	270.990	12.75	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			139.71920	148.177	13.67	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			434.21920	410.077	13.67	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			735.51560	766.836	11.67	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			20.01560	18.736	11.67	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			524.01180	552.991	11.33	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			420.43690	445.762	11.66	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			95.83690	88.662	11.66	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			78.71470	82.545	15.59	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			794.11470	765.445	15.59	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			170.70560	177.998	14.35	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			597.10560	571.498	14.35	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			15.06670	18.882	27.55	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,591.46670	3,562.382	27.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			806.20910	837.249	11.29	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			32.60910	30.749	11.29	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			526.46710	551.344	11.51	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			102.86710	94.844	11.51	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			191.29520	197.966	15.20	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			774.59520	747.966	15.20	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			30.09940	32.903	27.79	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,883.39940	3,852.903	27.79	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			757.03840	785.966	11.45	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			48.74410	46.092	11.55	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			70.33840	65.966	11.45	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			599.90490	625.010	11.63	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			123.20490	115.010	11.63	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			259.50290	269.125	13.94	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			532.80290	509.125	13.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			875.44410	906.092	11.55	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			272.49630	281.630	14.17	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			581.99630	557.629	14.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			686.83810	712.470	11.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			110.83810	102.970	11.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			492.41050	510.980	12.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			236.41050	221.480	12.31	0.00	0	4,800

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			763.27760	792.256	11.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			50.60310	48.120	11.71	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			913.25700	943.900	11.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			57.25700	54.400	11.67	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,131.96440	1,103.541	16.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			119.77740	124.010	18.15	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,463.77740	1,434.510	18.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			974.12560	1,005.281	11.72	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			48.12560	45.781	11.72	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			956.60310	987.620	11.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			475.80060	453.102	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			206.37870	213.107	15.52	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			850.37870	823.607	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			87.76210	90.969	19.73	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,891.76210	1,861.469	19.73	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			157.96440	163.041	16.78	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			370.49370	351.457	13.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			328.08510	339.118	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			462.08510	439.618	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			102.59620	106.276	18.91	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,666.59620	1,636.776	18.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			321.80060	332.602	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			260.83040	245.040	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			442.48310	459.351	12.59	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			286.48310	269.851	12.59	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			166.76580	172.138	16.52	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			1,070.76580	1,042.638	16.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			376.49370	390.957	13.01	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			117.09590	107.454	11.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			547.38270	567.705	12.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			191.38270	178.205	12.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			324.92420	335.839	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			468.92420	446.339	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			466.83040	484.539	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			87.27760	82.756	11.55	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			747.26200	776.024	11.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			91.26200	86.524	11.54	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			397.35200	412.595	12.87	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			341.35200	323.095	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			673.09590	696.954	11.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			670.65190	695.328	11.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			139.05190	130.028	11.62	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			205.56480	211.898	16.07	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			983.96480	956.598	16.07	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			40.06620	42.921	27.62	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,238.46620	4,207.622	27.62	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			945.42280	975.712	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			63.82280	60.412	11.71	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			56.33380	59.793	27.50	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,464.43380	4,433.593	27.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,019.14090	1,049.160	11.75	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			77.24090	72.960	11.75	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			743.37110	766.969	11.50	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			151.47110	140.769	11.50	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			225.04740	231.625	16.84	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,193.14740	1,165.425	16.84	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			235.97900	242.502	17.55	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,410.97900	1,382.302	17.55	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			62.25920	67.189	27.21	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,767.25920	4,736.989	27.21	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,083.69240	1,113.261	11.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			88.69240	83.061	11.80	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			812.26550	837.386	11.74	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			167.26550	157.186	11.74	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			408.32220	417.223	14.73	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			747.72220	721.023	14.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			148.05010	154.650	22.93	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,900.15010	2,871.050	22.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			211.60690	218.228	18.71	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,783.70690	1,754.628	18.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			163.02800	169.110	20.48	0.00	0	105,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,335.12800	2,305.510	20.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			150.03640	156.168	21.56	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,622.13640	2,592.568	21.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			460.59700	470.425	14.16	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			632.69700	606.825	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			339.03300	346.935	15.88	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			1,011.13300	983.335	15.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			251.03160	258.163	17.72	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,483.13160	1,454.563	17.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			652.14100	668.160	12.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			324.24100	304.560	12.52	0.00	0	15,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			647.42050	663.276	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			329.52050	309.676	12.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			633.50160	648.864	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			345.60160	325.264	12.65	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			818.12670	839.805	11.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			190.22670	176.205	11.72	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			760.90610	780.577	11.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			223.00610	206.977	11.84	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			656.90170	673.085	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			319.00170	299.485	12.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,291.57550	1,324.500	11.91	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			63.67550	60.900	11.91	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			978.74700	1,005.506	11.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			130.84700	121.906	11.75	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			963.51070	989.849	11.75	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			135.61070	126.249	11.75	0.00	0	49,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,327.86210	1,361.219	12.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			59.96210	57.619	12.00	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,150.74510	1,180.252	11.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			97.24510	90.552	11.73	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			883.44260	908.035	11.79	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			179.94260	168.335	11.79	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			731.62320	747.392	12.14	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			278.12320	257.692	12.14	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			244.86860	252.362	18.24	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,661.36860	1,632.661	18.24	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			178.98460	185.280	20.33	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,325.48460	2,295.580	20.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			71.33640	75.501	26.74	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			5,017.83640	4,985.801	26.74	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			948.81700	973.452	11.84	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			190.41700	177.952	11.84	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			254.22610	262.135	18.88	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,905.82610	1,876.635	18.88	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			82.78000	92.886	26.73	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,154.38000	5,127.386	26.73	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,212.56380	1,242.436	11.68	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			104.16380	96.936	11.68	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			85.21800	91.930	26.60	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,575.21800	5,545.031	26.60	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,267.72830	1,300.041	11.68	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			107.72830	103.141	11.68	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,006.87820	1,034.521	11.93	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			196.87820	187.621	11.93	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			264.07830	272.561	19.56	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,154.07830	2,125.661	19.56	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			525.91330	537.917	15.18	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			881.91330	857.117	15.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,853.08360	2,894.674	15.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			13.58360	18.374	15.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,803.33850	2,844.968	15.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			13.83850	18.668	15.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,753.59840	2,795.267	15.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,490.20070	1,463.375	17.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			365.16520	374.925	17.75	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,575.66520	1,548.625	17.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			288.68120	276.997	12.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			778.17090	795.793	12.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			398.67090	379.493	12.79	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			242.44900	250.609	20.86	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,622.94900	2,594.309	20.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			379.70070	389.675	17.46	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			143.30260	138.394	11.78	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,145.84330	1,177.098	11.82	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			156.34330	150.798	11.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			331.66250	341.398	18.40	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,782.16250	1,755.098	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			878.18120	903.297	12.20	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			14.09840	18.967	15.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,005.70070	1,034.091	12.01	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			216.20070	207.791	12.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			395.32670	405.543	17.17	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,405.82670	1,379.243	17.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,182.80260	1,214.694	11.78	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,058.77830	1,088.960	11.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			200.77830	194.360	11.96	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			271.97920	280.561	20.23	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,413.97920	2,385.961	20.23	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			85.58330	91.744	26.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,947.58330	5,917.143	26.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,317.30310	1,354.908	11.74	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			109.30310	110.308	11.74	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,065.65030	1,095.978	11.95	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			197.65030	191.378	11.95	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			647.60480	662.502	15.67	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			1,016.50480	995.502	15.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			798.79200	815.619	14.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			671.89200	652.819	14.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			795.53510	812.261	14.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			678.63510	659.461	14.26	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			792.29740	808.927	14.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			685.39740	666.127	14.30	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			629.85710	644.027	17.40	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,585.15710	1,564.226	17.40	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			627.93620	642.082	17.42	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,593.23620	1,572.282	17.42	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			626.02610	640.149	17.44	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,601.32610	1,580.349	17.44	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			636.14170	650.388	17.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,583.74170	1,562.888	17.39	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			634.20850	648.432	17.41	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,591.80850	1,570.932	17.41	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			632.29180	646.486	17.43	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,599.89180	1,578.986	17.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			778.83700	795.007	17.17	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,565.13700	1,547.007	17.17	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			783.26050	799.487	17.13	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,549.56050	1,531.487	17.13	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			781.04620	797.241	17.15	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,557.34620	1,539.241	17.15	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			789.73580	805.969	17.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,548.33580	1,530.269	17.12	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			787.50260	803.711	17.14	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,556.10260	1,538.011	17.14	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			785.28080	801.471	17.16	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,563.88080	1,545.771	17.16	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,106.21210	1,123.355	15.53	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			1,048.91210	1,032.455	15.53	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,103.37950	1,120.498	15.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			1,056.07950	1,039.598	15.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,100.57010	1,117.657	15.59	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			1,063.27010	1,046.757	15.59	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			933.10510	951.315	16.90	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,516.20510	1,500.815	16.90	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			930.65140	948.840	16.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,523.75140	1,508.340	16.92	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			928.20940	946.370	16.94	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,531.30940	1,515.870	16.94	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,124,728.55</b>	<b>28,750</b>	<b>1,530,402</b>
<b>Total \$ / R</b>											<b>1,376,393,720.45</b>	<b>148,037</b>	<b>2,892,981</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.52830		11.49570			299,735.80	26	1,880
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.68950		11.65600			0.00	0	187
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.86360		11.82790			23,727.20	2	52
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.02630		11.98950			0.00	0	0
<b>Total \$ / R MAXI Future</b>											<b>323,463.00</b>	<b>28</b>	<b>2,119</b>
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			5,394.27930	4,930.874	11.45	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			32,224.80530	34,555.287	11.82	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			10,654.80530	9,725.287	11.82	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			45,493.98350	48,335.519	11.40	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			4,923.98350	4,505.519	11.40	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			44,725.42910	47,544.844	11.42	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			5,155.42910	4,714.844	11.42	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			43,964.27930	46,760.874	11.45	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			19,138.27060	17,820.496	12.03	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			54,165.21480	56,179.730	12.06	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			19,565.21480	18,229.730	12.06	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			55,316.55910	57,366.517	12.00	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			18,716.55910	17,416.517	12.00	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			54,738.27060	56,770.496	12.03	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	11.69	Call				56,905.56520	58,208.515	13.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				43,115.56520	40,848.515	13.13	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				56,505.14900	57,793.519	13.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				43,715.14900	41,433.519	13.16	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				56,108.61850	57,382.135	13.19	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				44,318.61850	42,022.135	13.19	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				68,252.03860	69,740.860	13.60	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				54,302.03860	52,110.860	13.60	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				67,891.91440	69,371.024	13.64	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				54,941.91440	52,741.024	13.64	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				68,614.64850	70,114.143	13.57	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				53,664.64850	51,484.143	13.57	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>323,463.00</b>	<b>28</b>	<b>2,539</b>
£ / R	On 16/03/2015	Foreign Exchange Future			17.34900		17.24690				14,503,764.00	836	33,736
£ / R	On 12/06/2015	Foreign Exchange Future			17.58080		17.47660				0.00	0	6,375
£ / R	On 14/09/2015	Foreign Exchange Future			17.83410		17.72650				0.00	0	1,045
£ / R	On 11/12/2015	Foreign Exchange Future			18.07640		17.96710				0.00	0	0
<b>Total £ / R Future</b>											<b>14,503,764.00</b>	<b>836</b>	<b>41,156</b>
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				13.38730	13.979	15.56	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				2,055.80410	1,954.276	15.66	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				611.28040	695.191	10.96	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				84.38040	66.191	10.96	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				2,401.28990	2,299.647	16.62	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				424.09480	494.084	11.41	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				177.19480	145.084	11.41	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				18.76780	20.248	14.98	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				1,771.86780	1,671.248	14.98	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				12.70410	13.276	15.66	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				2,016.48730	1,914.979	15.56	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				12.53920	13.107	15.69	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put				2,065.63920	1,964.107	15.69	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Call				12.37730	12.941	15.72	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Put				2,075.47730	1,973.941	15.72	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				8.18990	8.647	16.62	0.00	0	21,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put				1,588.69480	1,514.147	15.85	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call				213.90670	243.375	15.87	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put				1,597.30670	1,522.575	15.87	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call				216.69390	246.528	15.83	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put				1,580.09390	1,505.729	15.83	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call				215.29480	244.947	15.85	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Call				6,747.61270	6,855.002	20.40	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	10.98	Put				1.11270	0.902	20.40	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	18.94	Call			466.86210	473.440	15.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,680.36210	1,579.340	15.83	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			464.96270	471.468	15.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,688.46270	1,587.368	15.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			463.07390	469.502	15.87	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,696.57390	1,595.402	15.87	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,329.48160	1,238.833	14.86	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			793.81530	812.334	14.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,336.71530	1,245.934	14.88	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			799.35460	818.152	14.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,322.25460	1,231.752	14.85	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			796.58160	815.233	14.86	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>57,162</b>
<b>Total £ / R</b>											<b>14,503,764.00</b>	<b>836</b>	<b>98,318</b>
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09757		0.09771			0.00	0	3,831
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09906		0.09920			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10071		0.10082			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>17,829</b>
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			781.21520	766.522	13.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.01520	10.022	13.51	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			135.31590	126.283	15.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			364.11590	369.783	15.77	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			17.05610	14.919	19.68	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,245.85610	1,258.419	19.68	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			968.00100	955.433	13.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			47.90100	49.133	13.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			331.05870	323.871	15.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			410.95870	417.571	15.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			118.03340	115.889	18.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,197.93340	1,209.589	18.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,177.37290	1,166.325	14.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			94.97290	95.625	14.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			546.89540	536.126	15.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			464.49540	465.426	15.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			269.80430	264.215	18.62	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,187.40430	1,193.515	18.62	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>17,829</b>
€ / R	On	06/02/2015	Foreign Exchange Future			12.91680		12.85300			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			12.95220		12.88800			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			12.99740		12.93320			300,304,927.00	23,105	76,580

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	01/06/2015	Foreign Exchange Future			13.16700		13.10170			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.19180		13.12640			6,239,721.40	473	69,191
€ / R	On	14/09/2015	Foreign Exchange Future			13.40920		13.34140			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.62030		13.55130			0.00	0	0
<b>Total € / R Future</b>											<b>306,544,648.40</b>	<b>23,578</b>	<b>152,478</b>
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Call			124.27530	150.124	14.04	0.00	0	5,000
€ / R	On	06/02/2015	Foreign Exchange Option	12.87	Put			141.27530	103.324	14.04	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			15.84180	16.891	17.82	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			1,117.84180	1,054.691	17.82	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			15.55720	16.569	17.87	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			1,127.55720	1,064.369	17.87	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			15.27840	16.255	17.93	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			1,137.27840	1,074.055	17.93	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			5.84930	6.492	19.40	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,527.84930	1,464.292	19.40	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,385.86880	2,322.307	22.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			202.24820	177.622	12.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			216.53660	246.416	13.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			2,020.08200	1,956.937	20.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			108.81630	123.966	14.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			548.64320	603.586	12.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			65.44320	56.186	12.65	421,392.00	7,500	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			285.44820	325.022	12.93	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			2,079.24110	2,016.010	21.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			42.15230	46.623	17.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			283.33660	249.016	13.04	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			43.31890	47.964	17.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			1,110.11890	1,050.564	17.02	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			13.28200	14.337	20.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,356.13620	2,292.600	22.20	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			13.13680	14.177	20.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			575.61630	526.566	14.54	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			57.52660	64.312	16.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			924.32660	866.912	16.14	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			12.44110	13.410	21.09	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,435.44670	2,371.845	22.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			11.79390	12.698	21.29	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			1,128.95230	1,069.223	17.10	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			31.23490	34.109	18.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,348.03490	1,286.709	18.11	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			9.33620	10.000	22.20	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,574.40180	2,510.703	23.06	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			9.06880	9.707	22.31	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			2,029.93680	1,966.777	20.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			12.99360	14.019	20.93	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
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			2,039.79360	1,976.619	20.93	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			8.64670	9.245	22.51	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			8.98210	9.612	22.35	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,395.78210	2,332.212	22.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			2,128.59390	2,065.298	21.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			9.61440	10.305	22.08	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,326.41440	2,262.905	22.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			7.60180	8.103	23.06	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			141.96670	154.320	16.96	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,350.26670	1,297.320	16.96	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			132.02540	143.351	17.28	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,440.32540	1,386.351	17.28	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			144.07020	156.651	16.90	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,332.37020	1,279.651	16.90	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			143.01410	155.481	16.93	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,341.31410	1,288.481	16.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			330.44860	359.784	14.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			604.04860	567.984	14.05	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			80.82570	86.782	20.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,364.42570	2,304.982	20.12	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			83.45910	89.676	19.94	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,307.05910	2,247.876	19.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			667.49210	718.287	12.32	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			191.09210	176.487	12.32	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			81.68840	87.730	20.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,345.28840	2,285.930	20.06	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			81.25520	87.254	20.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,354.85520	2,295.454	20.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			240.02690	261.200	15.22	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			893.62690	849.400	15.22	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,133.23560	2,076.065	18.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			216.44440	227.210	18.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,115.04440	2,058.010	18.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			215.53840	226.234	18.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,124.13840	2,067.034	18.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			214.63560	225.265	18.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			944.75560	903.834	14.74	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,822.19690	1,769.797	17.44	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			382.05600	398.581	17.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,830.75600	1,778.281	17.46	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			380.62400	397.071	17.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,839.32400	1,786.771	17.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			596.05560	624.134	14.74	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			253.98950	260.119	21.14	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,202.68950	3,139.819	21.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			383.49690	400.097	17.44	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total € / R Option</b>								<b>421,392.00</b>	<b>7,500</b>	<b>320,265</b>
<b>Total € / R</b>								<b>306,966,040.40</b>	<b>31,078</b>	<b>472,743</b>
AU\$ / R On 16/03/2015 Foreign Exchange Future			9.10510		9.07820			3,214,100.30	353	9,162
AU\$ / R On 12/06/2015 Foreign Exchange Future			9.17860		9.15150			0.00	0	10,245
AU\$ / R On 14/09/2015 Foreign Exchange Future			9.26290		9.23330			46,314.50	5	750
AU\$ / R On 11/12/2015 Foreign Exchange Future			9.34410		9.31390			0.00	0	0
<b>Total AU\$ / R Future</b>								<b>3,260,414.80</b>	<b>358</b>	<b>20,157</b>
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.00	Put			150.32550	144.936	14.58	0.00	0	5,000
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.40	Call			80.02690	90.495	15.17	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.40	Put			401.82690	385.395	15.17	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.70	Call			32.31000	37.895	15.81	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.70	Put			654.11000	632.795	15.81	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.20	Put			1,129.30310	1,103.742	17.28	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Call			12.85790	15.279	16.42	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Put			924.65790	900.179	16.42	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Call			12.52310	14.796	16.44	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Put			934.32310	909.696	16.44	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.00	Call			228.52550	250.036	14.58	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Call			12.19790	14.412	16.48	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Put			943.99790	919.312	16.48	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.20	Call			7.50310	8.842	17.28	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Call			51.01390	58.284	15.81	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Put			1,159.51390	1,139.684	15.81	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Call			52.71700	60.072	15.76	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Put			1,141.21700	1,121.472	15.76	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Call			51.85780	59.170	15.78	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Put			1,150.35780	1,130.570	15.78	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.35	Put			1,226.40550	1,207.943	15.49	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Call			108.57160	119.650	15.51	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Put			1,235.27160	1,216.750	15.51	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.34	Call			110.85300	122.050	15.46	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.34	Put			1,217.55300	1,199.150	15.46	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.35	Call			109.70550	120.843	15.49	0.00	0	0
AU\$ / R On 11/12/2015 Foreign Exchange Option	7.25	Call			2,077.56130	2,108.257	14.67	0.00	0	0
AU\$ / R On 11/12/2015 Foreign Exchange Option	7.25	Put			13.66130	14.157	14.67	0.00	0	0
AU\$ / R On 11/12/2015 Foreign Exchange Option	7.30	Call			2,028.09140	2,058.700	14.41	0.00	0	0
AU\$ / R On 11/12/2015 Foreign Exchange Option	7.30	Put			14.19140	14.600	14.41	0.00	0	0
AU\$ / R On 11/12/2015 Foreign Exchange Option	7.35	Call			1,978.64480	2,009.160	14.15	0.00	0	0
AU\$ / R On 11/12/2015 Foreign Exchange Option	7.35	Put			14.74480	15.060	14.15	0.00	0	0
<b>Total AU\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>5,603</b>
<b>Total AU\$ / R</b>								<b>3,260,414.80</b>	<b>358</b>	<b>25,760</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.27390		9.25490			0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.39270		9.37320			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			25.43300	27.487	17.53	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			860.53300	843.587	17.53	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			24.74320	26.750	17.55	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			869.84320	852.850	17.55	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			24.07090	26.032	17.58	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			879.17090	862.132	17.58	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			762.06440	749.436	15.18	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			128.64000	135.657	15.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			745.44000	732.957	15.11	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			126.94060	133.883	15.15	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			753.74060	741.183	15.15	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			125.26440	132.136	15.18	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>0</b>
CF CANDCO	On	16/03/2015	Foreign Exchange Future			113.77200		107.00870			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			759.33000		816.82000			0.00	0	30
<b>Total CF CANDO CAGE Future</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
<b>Total CF CANDO CAGE</b>											<b>0.00</b>	<b>0</b>	<b>30</b>
CHF / R	On	16/03/2015	Foreign Exchange Future			12.94300		13.22050			7,739,914.00	598	3,804
CHF / R	On	12/06/2015	Foreign Exchange Future			13.17440		13.47480			0.00	0	6,502
<b>Total CHF / R Future</b>											<b>7,739,914.00</b>	<b>598</b>	<b>10,306</b>
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			424.08300	278.424	15.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			193.58300	325.424	15.90	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			418.24440	274.343	15.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			197.74440	331.343	15.93	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			412.46050	270.314	15.96	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			201.96050	337.314	15.96	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			32.20080	47.339	13.38	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			1,647.23790	1,362.975	13.39	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			32.43790	48.575	13.39	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			1,666.76630	1,381.252	13.42	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			31.96630	46.852	13.42	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
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			1,657.00080	1,371.739	13.38	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>7,739,914.00</b>	<b>598</b>	<b>10,306</b>
CNH / R	On	16/03/2015	Foreign Exchange Future			1.83080		1.82820			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.84030		1.83870			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			543.51550	573.954	12.50	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			161.51550	165.954	12.50	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			478.90980	507.599	12.48	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			196.90980	199.600	12.48	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			419.13930	445.751	12.46	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			237.13930	237.751	12.46	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			556.08230	569.166	12.62	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			569.08230	566.166	12.62	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			512.14350	524.010	12.67	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			625.14350	621.010	12.67	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			475.52070	486.542	12.82	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			688.52070	683.542	12.82	0.00	0	0
<b>Total CNH / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
KES / R	On	16/03/2015	Foreign Exchange Future			0.12430		0.12410			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12310		0.12000			35,452.80	288	144
<b>Total KES / R Future</b>											<b>35,452.80</b>	<b>288</b>	<b>152</b>
<b>Total KES / R</b>											<b>35,452.80</b>	<b>288</b>	<b>152</b>
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05950		0.05920			245,199.50	4,121	9,605
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05690		0.04910			880,243.00	15,470	68,489
<b>Total NGN / R Future</b>											<b>1,125,442.50</b>	<b>19,591</b>	<b>78,094</b>
<b>Total NGN / R</b>											<b>1,125,442.50</b>	<b>19,591</b>	<b>78,094</b>
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.12740		1.12500			5,637.00	5	316
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.12850		1.12620			0.00	0	200
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13030		1.12800			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13250		1.13030			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>5,637.00</b>	<b>5</b>	<b>516</b>
<b>Total QUANTO € / \$</b>											<b>5,637.00</b>	<b>5</b>	<b>516</b>

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On	16/03/2015	Foreign Exchange Future			20,435.53000		20,372.16000			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			4.85980		4.86280			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.85000		4.85570			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			34.16030	38.265	12.30	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			161.36030	168.465	12.30	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			31.84370	35.830	12.34	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			169.04370	176.030	12.34	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			29.66390	33.527	12.37	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			176.86390	183.727	12.37	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			71.30090	74.476	11.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			205.60090	214.476	11.06	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			68.64140	71.801	11.10	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			212.94140	221.801	11.10	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			66.07770	69.217	11.15	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			220.37770	229.217	11.15	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			1.76200		1.74710			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.72220		1.70650			0.00	0	0
<b>Total ZMW / R Future</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total ZMW / R</b>											<b>0.00</b>	<b>0</b>	<b>12</b>
<b>Total Futures</b>											<b>1 708 807 728.40</b>	<b>164,569</b>	<b>1,695,428</b>
<b>Total Options</b>											<b>1 546 120.55</b>	<b>36,250</b>	<b>1,913,852</b>
<b>Grand Total:</b>											<b>1,710,353,848.95</b>	<b>200,819</b>	<b>3,609,280</b>