



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

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

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 23/02/2015 Foreign Exchange Future			11.66640		11.67850			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.66550		11.67670			0.00	0	2,586
\$ / R On 26/02/2015 Foreign Exchange Future			11.66730		11.67850			0.00	0	1,953
\$ / R On 27/02/2015 Foreign Exchange Future			11.66910		11.68030			0.00	0	1,140
\$ / R On 05/03/2015 Foreign Exchange Future			11.68010		11.69130			0.00	0	0
\$ / R On 09/03/2015 Foreign Exchange Future			11.68760		11.69890			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.69330		11.70450			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.70080		11.71200			155,398,324.80	13,281	1,178,236
\$ / R On 27/03/2015 Foreign Exchange Future			11.72150		11.73270			0.00	0	2,964
\$ / R On 01/04/2015 Foreign Exchange Future			11.73090		11.74210			0.00	0	116
\$ / R On 28/04/2015 Foreign Exchange Future			11.78200		11.79310			0.00	0	2,709
\$ / R On 13/05/2015 Foreign Exchange Future			11.81090		11.82210			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.81480		11.82590			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.83800		11.84920			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.86400		11.87520			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.87000		11.88120			258,362,420.00	21,766	176,727
\$ / R On 26/06/2015 Foreign Exchange Future			11.89800		11.90920			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			11.96390		11.97530			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.02190		12.03340			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.05000		12.06150			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.05810		12.06950			0.00	0	28,064

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.08620		12.09750			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.14640		12.15760			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.20270		12.21370			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.22880		12.23960			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.23490		12.24560			611,745.00	50	43,463
\$ / R	On	21/12/2015	Foreign Exchange Future			12.25500		12.26550			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.36180		12.37110			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.41870		12.42780			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.42490		12.43390			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.60290		12.61210			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.61110		12.62030			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.80340		12.81280			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.81160		12.82100			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.98750		12.99710			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.99770		13.00730			0.00	0	0
Total \$ / R Future											414,372,489.80	35,097	1,453,454
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			479.34440	466.457	14.94	0.00	0	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			0.84440	0.057	14.94	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			122.57330	102.803	11.94	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			45.87330	37.303	11.94	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.03860	0.049	53.21	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,823.33860	2,834.549	53.21	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			876.75570	865.555	20.73	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.05570	0.055	20.73	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			527.92040	516.369	16.92	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			1.22040	0.869	16.92	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,378.50000	3,367.300	18.93	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	18.93	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			529.98440	518.476	16.13	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			1.48440	1.176	16.13	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			139.99530	120.259	12.61	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			59.69530	51.159	12.61	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			24.39770	16.852	15.43	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			294.09770	297.752	15.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			463.87130	451.657	14.86	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			3.57130	2.557	14.86	0.00	0	0
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			154.73990	141.641	13.09	0.00	0	5,000
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			93.43990	91.541	13.09	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			209.74030	197.654	13.04	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			80.84030	80.054	13.04	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			120.10850	110.692	13.69	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			195.60850	197.392	13.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,392.21580	1,381.016	16.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.21580	0.216	16.62	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,212.51220	1,201.306	15.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.51220	0.506	15.76	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,013.37160	1,002.167	14.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00050	0.001	32.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,712.00240	2,700.803	24.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00240	0.003	24.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00450	0.005	20.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	28.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,288.00000	7,299.200	28.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			8.38590	6.923	21.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,296.38590	1,306.123	21.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,712.00050	3,700.800	32.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,345.58980	1,355.407	21.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.90180	0.663	26.91	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,488.90180	2,499.863	26.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			19.13770	16.498	18.67	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			887.13770	895.698	18.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,212.00450	2,200.805	20.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			916.00740	924.694	18.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			12.06390	10.253	20.33	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,120.06390	1,129.453	20.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			75.84050	69.217	14.91	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			363.84050	368.417	14.91	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			7.58980	6.207	21.55	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			404.56030	409.590	15.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			22.61220	19.601	18.12	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			810.61220	818.801	18.12	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			98.64270	91.074	14.31	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			286.64270	290.274	14.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			18.00740	15.493	18.87	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			294.07700	297.805	14.37	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			77.85320	71.137	14.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			355.85320	360.337	14.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			142.52030	133.622	13.46	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			190.52030	192.822	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			66.56030	60.390	15.22	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			216.34570	219.021	13.70	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			112.53310	104.484	14.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			250.53310	253.684	14.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			192.92520	183.157	13.10	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			130.92520	132.357	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			96.07700	88.605	14.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			166.16120	168.103	13.22	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			146.28860	137.299	13.40	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			184.28860	186.499	13.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			253.02110	242.741	13.11	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			91.02110	91.941	13.11	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			128.34570	119.821	13.70	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	11.60	Put			109.75910	110.908	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			215.79660	205.798	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			113.79660	114.998	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			307.86990	297.318	13.11	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			65.86990	66.518	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			158.16120	148.903	13.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			74.62690	75.365	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			259.55750	249.237	13.11	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			87.55750	88.437	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			344.97470	334.302	13.12	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			52.97470	53.502	13.12	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			221.75910	211.708	13.10	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			60.46300	61.058	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			315.12360	304.545	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			63.12360	63.745	13.12	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			441.78880	430.934	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			29.78880	30.134	13.13	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			286.62690	276.165	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			38.22000	38.627	13.12	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			360.38270	349.671	13.12	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			48.38270	48.871	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			698.51280	687.423	13.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			6.51280	6.623	13.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			322.46300	311.858	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			19.41830	19.693	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			484.89700	473.995	13.13	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			22.89700	23.195	13.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			727.64260	716.529	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			5.64260	5.729	13.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			400.22000	389.427	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			5.91930	6.013	13.58	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			708.20920	697.111	13.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			6.20920	6.311	13.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			924.13680	912.943	14.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			2.13680	2.143	14.48	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			511.41830	500.493	13.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			2.24420	2.252	14.44	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			815.65550	804.492	14.01	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			3.65550	3.692	14.01	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,202.53750	1,191.331	15.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.53750	0.531	15.71	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			717.91930	706.813	13.58	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			1.37160	1.367	14.87	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			963.75530	952.556	14.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			1.75530	1.756	14.65	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,612.07540	1,600.877	17.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.07540	0.077	17.69	0.00	0	69,965

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	10.80	Call			914.24420	903.052	14.44	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			3.31040	2.728	30.87	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,120.61040	3,131.228	30.87	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			603.99630	594.455	12.89	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			21.29630	22.955	12.89	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			260.69180	250.423	13.15	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			13.93280	14.210	13.09	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			137.99180	138.923	13.15	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			165.93320	158.925	13.77	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			243.23320	247.425	13.77	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			938.03990	927.086	14.01	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			5.33990	5.586	14.01	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			706.63280	695.711	13.09	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			78.05270	72.888	15.73	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			575.95270	581.988	15.73	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			573.40470	563.315	12.63	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			31.30470	32.415	12.63	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			197.22190	190.378	14.09	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			404.12190	408.378	14.09	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			17.34760	16.198	29.95	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,374.24760	3,384.198	29.95	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,007.08390	996.705	12.78	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			13.98390	14.705	12.78	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			685.34450	675.878	12.11	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			42.24450	43.878	12.11	0.00	0	250
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			298.64390	292.000	13.27	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			296.54390	301.100	13.27	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			296.56690	290.222	13.37	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			310.66690	315.422	13.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			215.16250	209.812	14.89	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			575.96250	581.812	14.89	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			34.32000	32.882	29.79	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,665.12000	3,674.882	29.79	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			942.85580	933.440	12.22	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			22.60070	23.916	12.40	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			33.65580	35.440	12.22	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			757.98300	749.477	11.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			58.78300	61.477	11.96	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			305.84690	299.818	13.59	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			356.64690	361.818	13.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,071.80070	1,061.916	12.40	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			320.16190	313.989	13.86	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			404.96190	409.989	13.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			860.33700	851.233	12.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			59.13700	61.233	12.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			611.53110	605.666	12.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			130.33110	135.666	12.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			947.24130	938.132	12.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			28.52490	30.466	12.44	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			106.08490	101.661	18.80	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,444.88490	1,451.661	18.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,174.64440	1,165.288	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			23.44440	25.288	12.51	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			861.26940	867.092	16.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			171.39340	166.143	16.53	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			920.19340	926.143	16.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,156.00960	1,146.683	12.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			24.80960	26.683	12.49	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,109.72490	1,100.466	12.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			310.65860	314.501	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			387.41680	380.004	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			316.21680	320.004	13.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			88.51520	84.760	19.67	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,667.31520	1,674.760	19.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			182.46940	177.092	16.25	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			209.95460	214.753	12.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			464.41350	457.800	12.95	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			233.21350	237.800	12.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			126.02020	121.355	17.99	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,244.82020	1,251.354	17.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			391.85860	384.501	13.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			148.19520	153.452	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			560.77170	554.761	12.52	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			159.57170	164.761	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			232.73250	227.107	15.22	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			651.53250	657.107	15.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			491.15460	484.753	12.82	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			62.08990	64.180	12.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			679.90810	674.050	12.07	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			98.70810	104.050	12.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			396.35080	389.046	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			305.15080	309.046	13.30	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			579.39520	573.452	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			46.04130	48.132	12.24	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			929.64710	920.545	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			48.44710	50.545	12.22	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			548.62800	542.564	12.57	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			167.42800	172.565	12.57	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			843.28990	834.180	12.11	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			836.62520	828.534	12.12	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			77.42520	80.534	12.12	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			230.10260	224.092	15.79	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			780.90260	786.092	15.79	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			42.02230	40.015	28.56	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,012.82230	4,022.015	28.56	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,142.57830	1,133.160	12.39	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			33.37830	35.160	12.39	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			59.58890	56.597	28.03	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,234.28890	4,242.697	28.03	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,218.56230	1,209.445	12.29	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			43.26230	45.545	12.29	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			917.88940	910.073	12.13	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			92.58940	96.173	12.13	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			250.48830	243.638	16.52	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			985.18830	989.739	16.52	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			261.18540	253.834	17.21	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,197.78540	1,201.934	17.21	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			68.18870	63.651	27.49	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,534.78870	4,541.751	27.49	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,284.48040	1,275.174	12.20	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			51.08040	53.274	12.20	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			987.25540	979.450	12.12	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			103.85540	107.550	12.12	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			472.60150	465.368	14.44	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			571.10150	575.368	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			920.09760	913.685	12.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			140.59760	145.585	12.11	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			768.85450	762.934	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			209.35450	214.834	12.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,150.25440	1,142.830	12.06	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			40.53790	43.031	12.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,105.01270	2,109.852	20.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			153.98430	147.690	21.02	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,384.48430	2,389.590	21.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,547.70170	1,538.669	12.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			38.20170	40.569	12.72	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,510.03790	1,501.131	12.63	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			816.40330	820.430	15.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			278.63600	271.236	17.39	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,269.13600	1,273.136	17.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,166.98640	1,159.489	12.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			77.48640	81.389	12.06	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			174.51270	167.952	20.15	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			222.29540	227.759	12.42	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			718.88360	712.901	12.61	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			249.38360	254.801	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			143.74300	137.610	22.08	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,654.24300	2,659.510	22.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			385.90330	378.530	15.57	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			200.95920	206.439	12.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			774.63390	768.714	12.29	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	11.50	Put			205.13390	210.614	12.29	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			232.89550	225.715	18.43	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,563.39550	1,567.615	18.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			751.79540	745.859	12.42	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			80.75440	84.730	12.06	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			988.89300	982.179	12.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			119.39300	124.079	12.09	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			537.43770	530.556	13.90	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			467.93770	472.456	13.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			780.45920	774.539	12.26	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			193.12850	186.347	20.02	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,095.62850	2,100.147	20.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			82.58260	78.305	27.33	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,785.08260	4,792.105	27.33	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,059.80050	1,053.339	12.06	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			57.97520	61.457	12.16	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			112.30050	117.139	12.06	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			873.70610	867.991	12.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			176.20610	181.791	12.18	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			272.40880	265.044	17.96	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,444.90880	1,448.844	17.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,355.47520	1,347.657	12.16	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,126.21080	1,120.518	11.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			118.61080	124.118	11.99	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			281.78430	274.506	18.60	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,684.18430	1,688.106	18.60	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			97.35470	92.441	26.91	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,919.75470	4,926.041	26.91	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,421.85720	1,414.658	12.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			64.25720	68.258	12.12	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			96.16930	90.582	26.64	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,332.46930	5,337.882	26.64	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,482.96520	1,476.723	12.09	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			69.26520	74.023	12.09	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,186.06630	1,181.571	11.91	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			122.36630	128.871	11.91	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			289.38690	281.234	19.17	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,925.68690	1,928.534	19.17	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			601.10500	594.079	14.82	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			701.50500	705.279	14.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,103.43250	3,093.241	15.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.83250	8.341	15.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,053.94570	3,043.809	15.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.34570	8.909	15.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,004.49080	2,994.413	14.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,277.81550	1,278.651	17.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			405.66410	395.585	17.28	0.00	0	677

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,360.06410	1,360.685	17.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			194.51720	203.405	12.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			905.70200	903.575	12.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			270.10200	278.675	12.52	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			260.74880	249.614	20.30	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,385.14880	2,384.714	20.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			423.41550	413.551	17.00	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			88.49200	95.933	11.92	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,340.06750	1,337.219	11.84	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			94.46750	102.319	11.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			367.95210	357.387	17.95	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,562.35210	1,562.486	17.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,040.11720	1,038.305	12.23	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			8.89080	9.514	14.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,181.77140	1,179.785	11.96	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			136.17140	144.885	11.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			442.50660	432.871	16.72	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,196.90660	1,197.971	16.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,384.09200	1,380.833	11.92	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,239.83050	1,239.247	11.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			124.33050	134.247	11.89	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			294.31980	281.395	19.62	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,178.81980	2,176.395	19.62	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			98.29670	89.013	26.38	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,702.79670	5,704.013	26.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,538.69840	1,535.502	12.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			73.19840	80.502	12.14	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,247.40670	1,246.796	11.88	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			121.90670	131.796	11.88	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,045.72050	1,052.022	12.60	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			274.62050	290.222	12.60	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			304.59870	275.352	22.93	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,333.49870	3,313.552	22.93	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			728.99020	718.460	15.14	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			831.19020	829.760	15.14	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			891.15460	891.351	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			517.25460	526.451	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			898.96460	899.542	13.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			505.06460	514.642	13.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			895.04490	895.432	13.76	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			511.14490	520.532	13.76	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			699.58850	684.610	16.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,377.48850	1,371.710	16.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			697.28770	682.237	16.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,385.18770	1,379.337	16.86	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			695.00540	679.882	16.88	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,392.90540	1,386.982	16.88	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	13/06/2016	Foreign Exchange Option	13.31	Call			701.97630	687.048	16.88	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,391.67630	1,385.948	16.88	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			706.59160	691.798	16.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,376.29160	1,370.698	16.83	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			704.27760	689.417	16.86	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,383.97760	1,378.317	16.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			865.59840	854.905	16.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,362.79840	1,361.505	16.73	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			870.69500	860.124	16.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,347.89500	1,346.724	16.69	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			868.14340	857.508	16.71	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,355.34340	1,354.108	16.71	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			872.70410	862.078	16.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,361.70410	1,360.478	16.72	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			877.82020	867.317	16.68	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,346.82020	1,345.717	16.68	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			875.25560	864.694	16.70	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,354.25560	1,353.094	16.70	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,222.18960	1,218.221	15.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			865.08960	870.721	15.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,218.91680	1,214.889	15.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			871.81680	877.389	15.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,215.66970	1,211.581	15.10	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			878.56970	884.081	15.10	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,032.08890	1,025.018	16.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,334.78890	1,337.318	16.58	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,037.70360	1,030.702	16.54	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,320.40360	1,323.002	16.54	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,034.88960	1,027.850	16.56	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,327.58960	1,330.150	16.56	0.00	0	0
Total \$ / R Option											0.00	0	1,628,442
Total \$ / R											414,372,489.80	35,097	3,081,896
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.70080		11.71200			573,339.20	49	1,951
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.87000		11.88120			83,090.00	7	193
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.05810		12.06950			0.00	0	168
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.23490		12.24560			0.00	0	0
Total \$ / R MAXI Future											656,429.20	56	2,312
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			61,213.33510	60,113.943	13.14	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,013.33510	1,033.943	13.14	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			45,885.83590	44,798.370	13.13	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			2,685.83590	2,718.370	13.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			63,107.56820	62,006.289	13.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			907.56820	926.289	13.19	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call			62,151.59150	61,051.699	13.15	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			951.59150	971.699	13.15	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			67,990.80680	67,405.009	12.07	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			9,870.80680	10,405.009	12.07	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			67,281.20530	66,697.772	12.10	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			10,161.20530	10,697.772	12.10	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			68,774.50830	68,117.616	12.05	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			9,654.50830	10,117.616	12.05	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			30,311.92570	30,837.783	12.97	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			67,246.94230	66,636.295	12.90	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			29,296.94230	29,826.295	12.90	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			66,752.35000	66,139.818	12.94	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			29,802.35000	30,329.818	12.94	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			66,261.92570	65,647.783	12.97	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			38,543.88530	39,277.236	13.20	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			78,663.08690	78,319.402	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			39,103.08690	39,829.402	13.23	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			78,225.81450	77,875.003	13.27	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			39,665.81450	40,385.003	13.27	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			79,103.88530	78,767.236	13.20	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										656,429.20	56	2,732
£ / R	On 16/03/2015	Foreign Exchange Future			17.96930		18.06540			16,154,400.70	899	35,704
£ / R	On 12/06/2015	Foreign Exchange Future			18.21810		18.31490			0.00	0	6,961
£ / R	On 14/09/2015	Foreign Exchange Future			18.49950		18.59750			0.00	0	1,051
£ / R	On 11/12/2015	Foreign Exchange Future			18.76940		18.86610			0.00	0	0
Total £ / R Future										16,154,400.70	899	43,716
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			11.10340	9.759	14.81	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			451.16410	529.040	12.28	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,350.69040	1,255.932	14.57	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			5.29040	6.632	14.57	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,244.85020	1,339.720	15.05	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			1,074.48780	980.957	13.00	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			9.08780	11.657	13.00	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			609.03870	530.292	12.16	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			43.63870	60.992	12.16	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			86.56410	68.340	12.28	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			1,580.91080	1,676.273	16.71	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			17.17910	14.964	13.59	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			951.77910	1,045.664	13.59	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			10.41320	9.162	15.00	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,235.01320	1,329.862	15.00	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			10.25020	9.020	15.05	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	19.25	Put			1,195.70340	1,290.459	14.81	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			118.22590	94.223	12.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			362.82590	434.923	12.11	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			10.09040	8.881	15.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,254.69040	1,349.581	15.10	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			6.31080	5.573	16.71	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			892.20840	953.663	14.27	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			354.50040	319.341	14.29	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			899.60040	961.241	14.29	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			359.73770	324.204	14.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			884.83770	946.104	14.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			357.10840	321.763	14.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,617.73000	7,519.761	20.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.23000	0.261	20.90	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			650.74790	609.952	14.47	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			993.24790	1,050.452	14.47	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			647.73690	607.078	14.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,000.23690	1,057.579	14.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			644.74900	604.222	14.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,007.24900	1,064.722	14.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			729.64020	777.502	13.59	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,091.42820	1,042.694	13.60	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			735.32820	783.294	13.60	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,100.07860	1,051.123	13.57	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			723.97860	771.723	13.57	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,095.74020	1,046.902	13.59	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											16,154,400.70	899	111,878
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09889		0.09846			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10044		0.10000			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10220		0.10174			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			4.66320	4.641	20.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,158.46320	1,115.941	20.72	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			849.06960	891.182	17.24	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			2.86960	2.482	17.24	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			101.47010	109.261	15.61	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			255.27010	220.561	15.61	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,032.40920	1,069.013	13.85	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			32.60920	25.013	13.85	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			345.75870	355.765	15.05	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			345.95870	311.765	15.05	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			112.01160	112.386	18.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,112.21160	1,068.386	18.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,234.27230	1,271.904	13.76	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			60.37230	52.304	13.76	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			547.24000	559.788	14.57	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			373.34000	340.188	14.57	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			253.56900	253.441	17.60	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,079.66900	1,033.841	17.60	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	23/02/2015	Foreign Exchange Future			13.17810		13.28360			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			13.21940		13.32390			92,535.80	7	85,063
€ / R	On	01/06/2015	Foreign Exchange Future			13.40020		13.50500			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.42740		13.53210			3,343,422.60	249	100,778
€ / R	On	14/09/2015	Foreign Exchange Future			13.66270		13.76860			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.89140		13.99800			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.70120		14.81440			0.00	0	0
Total € / R Future											3,435,958.40	256	198,098
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			0.48940	0.232	23.67	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			706.88940	812.132	23.67	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			0.45820	0.216	23.76	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			716.85820	822.116	23.76	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			0.42920	0.201	23.84	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			726.82920	832.101	23.84	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			0.04060	0.013	27.30	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,126.44060	1,231.913	27.30	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,987.05700	2,091.177	20.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			28.76140	48.445	13.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			380.35120	305.989	13.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,619.20610	1,722.389	19.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			146.57100	110.777	13.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			878.52670	777.313	13.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			4.62670	7.913	13.64	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			502.66140	417.845	13.07	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,678.67180	1,782.088	19.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			29.87810	20.819	16.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			56.45120	86.589	13.04	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			31.34600	21.880	16.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			707.44600	802.480	16.25	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			3.10610	1.789	19.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,957.15390	2,061.232	20.42	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			3.01010	1.734	19.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			222.67100	291.377	13.76	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			52.22180	36.806	15.32	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	13.80	Put			528.32180	617.406	15.32	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			2.57180	1.488	19.81	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,036.91470	2,141.096	20.59	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			2.19590	1.276	19.92	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			725.97810	821.419	16.35	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			17.53610	11.982	17.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			943.63610	1,042.582	17.49	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			1.05390	0.632	20.42	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,176.61830	2,280.925	20.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.95700	0.577	20.48	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,629.11010	1,732.335	19.70	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			2.91700	1.682	19.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,639.01700	1,742.282	19.72	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.81470	0.496	20.59	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.92670	0.560	20.50	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,997.02670	2,101.160	20.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,728.29590	1,831.876	19.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			1.16050	0.692	20.35	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,927.26050	2,031.292	20.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.51830	0.325	20.89	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			162.83310	143.707	15.94	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			967.83310	1,053.507	15.94	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			148.56390	131.118	16.28	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,053.56390	1,140.918	16.28	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			165.89370	146.409	15.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			950.89370	1,036.209	15.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			164.35320	145.050	15.91	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			959.35320	1,044.850	15.91	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			68.61690	90.439	12.16	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			452.18810	402.143	13.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			320.08810	374.743	13.10	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			554.85960	626.219	14.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			80.03050	71.124	19.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,957.93050	2,053.724	19.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			83.42980	74.087	19.08	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,901.32980	1,996.687	19.08	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			950.71690	867.839	12.16	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			81.14100	72.093	19.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,939.04100	2,034.693	19.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			80.58310	71.605	19.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,948.48310	2,044.205	19.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			306.95960	273.619	14.21	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,735.34780	1,819.469	17.84	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			246.35280	224.382	17.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,717.75280	1,801.682	17.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			245.14580	223.270	17.81	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,726.54580	1,810.570	17.81	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	15.26	Call			243.94780	222.169	17.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			726.94040	684.791	13.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			628.94040	693.391	13.86	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			449.36810	420.494	16.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,441.36810	1,519.094	16.67	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			447.61180	418.839	16.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,449.61180	1,527.439	16.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			445.86250	417.194	16.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,457.86250	1,535.794	16.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			268.69480	249.308	20.15	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,770.69480	2,857.908	20.15	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,083.65730	1,035.875	15.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,209.25730	1,274.675	15.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,080.59630	1,032.938	15.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,216.19630	1,281.738	15.53	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,077.55670	1,030.015	15.55	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,223.15670	1,288.815	15.55	0.00	0	0
Total € / R Option											0.00	0	291,965
Total € / R											3,435,958.40	256	490,063
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.14090		9.10530			2,559,452.00	280	8,460
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.22440		9.18830			461,220.00	50	11,596
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.32600		9.28890			0.00	0	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.42540		9.38690			0.00	0	0
Total AU\$ / R Future											3,020,672.00	330	20,833
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			103.80490	87.905	15.93	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			57.31370	61.457	16.71	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			352.01370	320.557	16.71	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			18.48460	19.529	17.80	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			613.18460	578.629	17.80	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,097.66700	1,062.173	20.18	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			5.61030	6.185	18.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			890.31030	855.285	18.96	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			5.37940	5.943	19.00	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			900.07940	865.043	19.00	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			209.10490	228.805	15.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			5.21480	5.711	19.04	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			909.91480	874.811	19.04	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			2.96700	3.073	20.18	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			67.14480	66.229	17.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,128.84480	1,091.829	17.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			840.10500	869.859	14.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			51.80500	45.459	14.79	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			636.46680	662.048	14.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			98.16680	87.648	14.61	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			197.70880	201.788	15.52	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			509.40880	477.388	15.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			404.66630	420.856	14.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			216.36630	196.455	14.66	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			68.14810	67.252	17.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,119.84810	1,082.852	17.48	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			159.15900	161.046	15.89	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			620.85900	586.646	15.89	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			66.15660	65.223	17.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,137.85660	1,100.823	17.52	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			326.30510	337.926	14.74	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			288.00510	263.526	14.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,187.44010	1,148.417	15.93	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			125.05730	123.101	15.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,196.15730	1,157.101	15.95	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			127.63580	125.749	15.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,178.73580	1,139.749	15.91	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			126.34010	124.417	15.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,149.20350	2,187.795	15.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			12.30350	12.395	15.35	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,099.67770	2,138.284	15.10	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			12.77770	12.884	15.10	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,050.17200	2,088.794	14.86	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.27200	13.394	14.86	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											3,020,672.00	330	27,642
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.32290		9.34680			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.45030		9.47400			0.00	0	1,631
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			2.74430	1.946	14.28	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			745.94430	769.046	14.28	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			2.59680	1.840	14.32	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			755.79680	778.940	14.32	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			2.45720	1.740	14.36	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			765.65720	788.840	14.36	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			656.92150	672.707	14.77	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			124.58790	116.512	14.70	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			640.58790	656.212	14.70	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			122.73980	114.745	14.74	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			648.73980	664.445	14.74	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			120.92150	113.007	14.77	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
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	1,771
CF CANDCO n 16/03/2015 Foreign Exchange Future			103.42450		113.61090			0.00	0	10,000
Total CF CANDO CAFZ Future								0.00	0	10,000
Total CF CANDO CAFZ								0.00	0	10,000
CF CANDCO n 02/03/2015 Foreign Exchange Future			132.03000		178.82000			0.00	0	0
Total CF CANDO CAGE Future								0.00	0	0
Total CF CANDO CAGE								0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Future			12.37910		12.37680			185,686.50	15	3,082
CHF / R On 12/06/2015 Foreign Exchange Future			12.61300		12.61030			0.00	0	6,512
Total CHF / R Future								185,686.50	15	9,594
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			34.00690	31.369	16.09	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			647.20690	642.269	16.09	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			33.16970	30.581	16.15	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			656.36970	651.481	16.15	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			32.35510	29.815	16.21	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			665.55510	660.715	16.21	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			850.28650	851.587	13.14	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			99.98650	98.587	13.14	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			866.21170	867.582	13.14	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			95.91170	94.582	13.14	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			858.23390	859.568	13.14	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			97.93390	96.568	13.14	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								185,686.50	15	9,594
CNH / R On 16/03/2015 Foreign Exchange Future			1.85920		1.86260			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.86870		1.87230			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			775.90650	743.281	14.22	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			49.90650	51.281	14.22	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			689.23520	656.992	13.94	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			63.23520	64.992	13.94	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			605.67700	573.943	13.65	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			79.67700	81.943	13.65	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			707.21940	685.271	12.92	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	12/06/2015	Foreign Exchange Option	1.84	Put			384.21940	398.271	12.92	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			647.85530	626.731	12.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			424.85530	439.731	12.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			597.36210	577.075	12.93	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			474.36210	490.075	12.93	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Future			1.77580		1.79080			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.80610		1.82540			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.84600		1.86250			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			12.26930	28.915	13.41	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			509.88850	362.648	13.72	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			1.88850	4.648	13.72	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			413.08370	269.675	13.33	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			5.08370	11.675	13.33	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			320.26930	186.915	13.41	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			1,086.98420	957.924	14.48	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			232.98420	296.924	14.48	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			1,016.13100	892.794	14.48	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			262.13100	331.794	14.48	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			950.35740	830.332	14.48	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			296.35740	369.332	14.48	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,367.02930	1,261.820	13.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			342.02930	401.820	13.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,506.75440	1,394.945	13.94	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			281.75440	334.945	13.94	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,434.37690	1,325.404	13.92	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			309.37690	365.404	13.92	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	16/03/2015	Foreign Exchange Future			0.12750		0.12760			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12520		0.12620			0.00	0	1,870
Total KES / R Future											0.00	0	1,878
Total KES / R											0.00	0	1,878
NGN / R	On	16/03/2015	Foreign Exchange Future			0.05810		0.05850			0.00	0	19,706
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05250		0.05290			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04630		0.04670			24,816.80	536	81,841

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total NGN / R Future								24,816.80	536	101,547
Total NGN / R								24,816.80	536	101,547
QUANTO €On 16/03/2015			1.12980		1.13760			0.00	0	317
QUANTO €On 12/06/2015			1.13120		1.13900			0.00	0	300
QUANTO €On 14/09/2015			1.13310		1.14080			0.00	0	0
QUANTO €On 11/12/2015			1.13540		1.14310			0.00	0	0
Total QUANTO € / \$ Future								0.00	0	617
Total QUANTO € / \$								0.00	0	617
RAIN On 16/03/2015			20,794.15000		20,871.52000			0.00	0	0
Total RAIN Future								0.00	0	0
Total RAIN								0.00	0	0
TRY / R On 16/03/2015			4.72680		4.74600			0.00	0	0
TRY / R On 12/06/2015			4.69940		4.72020			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015	4.99	Call			2.80340	2.327	11.98	0.00	0	0
TRY / R On 16/03/2015	4.99	Put			246.80340	265.527	11.98	0.00	0	0
TRY / R On 16/03/2015	5.00	Call			2.46630	2.081	12.09	0.00	0	0
TRY / R On 16/03/2015	5.00	Put			256.46630	275.281	12.09	0.00	0	0
TRY / R On 16/03/2015	5.01	Call			2.24370	1.887	12.22	0.00	0	0
TRY / R On 16/03/2015	5.01	Put			266.24370	285.087	12.22	0.00	0	0
TRY / R On 12/06/2015	4.99	Call			35.57090	31.867	11.96	0.00	0	0
TRY / R On 12/06/2015	4.99	Put			305.37090	322.467	11.96	0.00	0	0
TRY / R On 12/06/2015	5.00	Call			34.14640	30.579	12.02	0.00	0	0
TRY / R On 12/06/2015	5.00	Put			313.94640	331.179	12.02	0.00	0	0
TRY / R On 12/06/2015	5.01	Call			32.78240	29.347	12.08	0.00	0	0
TRY / R On 12/06/2015	5.01	Put			322.58240	339.947	12.08	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 16/03/2015			1.65070		1.63470			0.00	0	12
ZMW / R On 12/06/2015			1.56730		1.56140			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total Futures								437 850 453.40	37,189	1,858,523
Total Options								0.00	0	1,995,798
Grand Total:								437,850,453.40	37,189	3,854,321