



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: 09/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/02/2015 Foreign Exchange Future			11.58660		11.45780			0.00	0	0
\$ / R On 16/02/2015 Foreign Exchange Future			11.59270		11.46390			0.00	0	1,405
\$ / R On 17/02/2015 Foreign Exchange Future			11.59420		11.46540			0.00	0	681
\$ / R On 23/02/2015 Foreign Exchange Future			11.60520		11.20100			0.00	0	0
\$ / R On 25/02/2015 Foreign Exchange Future			11.60920		11.48080			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.61120		11.48280			0.00	0	2,248
\$ / R On 27/02/2015 Foreign Exchange Future			11.61320		11.48480			0.00	0	1,140
\$ / R On 09/03/2015 Foreign Exchange Future			11.63320		11.57100			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.63920		11.51040			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.64680		11.51800			528,834,600.80	45,406	1,193,973
\$ / R On 27/03/2015 Foreign Exchange Future			11.66780		11.53880			0.00	0	2,853
\$ / R On 01/04/2015 Foreign Exchange Future			11.67740		11.54830			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.72890		11.59860			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.78500		11.65330			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.81050		11.67820			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.81630		11.68390			82,087,836.10	6,947	96,849
\$ / R On 26/06/2015 Foreign Exchange Future			11.84370		11.71070			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			11.90830		11.77390			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.96510		11.82940			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.99250		11.85620			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.00030		11.86380			24,672,616.80	2,056	26,033

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			12.02770		11.89060			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.08650		11.94800			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.14070		12.00110			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.16550		12.02560			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.17120		12.03120			0.00	0	38,642
\$ / R	On	21/12/2015	Foreign Exchange Future			12.19040		12.05010			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.34560		12.20480			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.35140		12.21070			61,757,000.00	5,000	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.51910		12.38070			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.52680		12.38850			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.70800		12.57230			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.71570		12.58010			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.88150		12.74810			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.89110		12.75790			0.00	0	0
Total \$ / R Future											697,352,053.70	59,409	1,378,691
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Call			25.83400	55.527	15.87	0.00	0	5,000
\$ / R	On	12/02/2015	Foreign Exchange Option	11.61	Put			178.03400	78.927	15.87	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Call			49.35500	97.977	14.29	0.00	0	0
\$ / R	On	16/02/2015	Foreign Exchange Option	11.58	Put			165.45500	85.277	14.29	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Call			57.92300	110.443	14.31	0.00	0	0
\$ / R	On	17/02/2015	Foreign Exchange Option	11.57	Put			162.52300	86.243	14.31	0.00	0	0
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Call			0.00000	422.590	14.76	2,112,951.00	5,000	2,500
\$ / R	On	23/02/2015	Foreign Exchange Option	11.20	Put			0.00000	17.390	14.76	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			84.60520	135.560	13.51	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			203.80520	126.360	13.51	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.27030	0.313	34.93	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			3,019.47030	2,891.113	34.93	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			684.21550	811.862	16.59	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			3.41550	2.662	16.59	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			355.37530	473.581	14.40	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			24.57530	14.381	14.40	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,182.81110	3,311.212	40.44	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01110	0.012	40.44	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			358.42490	476.338	14.20	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			25.62490	15.138	14.20	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			304.71240	416.695	13.91	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			39.91240	23.495	13.91	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			0.00000	201.844	13.13	1,009,220.50	5,000	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			0.00000	138.644	13.13	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			89.39870	128.861	14.04	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			358.99870	269.661	14.04	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,200.19990	1,328.329	16.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			2.19990	1.529	16.31	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,021.73590	1,149.798	15.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			3.73590	2.998	15.57	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	10.70	Call			824.68850	952.024	14.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00320	0.002	28.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,518.01670	2,646.820	22.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.01670	0.020	22.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.07760	0.069	19.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	29.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,482.00000	7,353.200	29.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			6.08960	10.393	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,488.08960	1,363.593	19.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,518.00320	3,646.802	28.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,537.25960	1,412.241	19.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.63160	0.591	22.52	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,682.63160	2,553.791	22.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			18.71980	26.497	18.14	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,080.71980	959.697	18.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,018.07760	2,146.869	19.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,109.73910	988.277	18.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			10.24260	17.011	19.37	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,312.24260	1,190.211	19.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			60.45200	86.636	15.03	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			542.45200	439.836	15.03	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			5.25960	9.041	19.68	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			586.09560	480.838	15.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			21.67990	30.784	17.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			1,003.67990	883.984	17.70	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			75.74610	108.088	14.51	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			457.74610	361.288	14.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			17.73910	25.077	18.30	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			466.04420	368.915	14.56	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			61.81980	88.566	14.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			533.81980	431.766	14.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			104.44480	147.596	13.77	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			346.44480	260.796	13.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			54.09560	77.638	15.29	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			377.24010	288.228	13.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			84.90670	120.801	14.24	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			416.90670	324.002	14.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			0.00000	188.269	13.20	1,882,694.00	10,000	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			0.00000	191.469	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			74.04420	105.715	14.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			316.56230	234.505	13.56	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			106.88510	150.914	13.72	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			338.88510	254.114	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			169.63170	238.674	13.00	238,674.40	1,000	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			201.63170	141.874	13.00	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			95.24010	135.028	13.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			233.20100	165.598	13.10	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	11.61	Call			147.75180	207.402	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			239.75180	170.602	13.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			204.95200	285.234	12.85	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			156.95200	108.434	12.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			114.56230	161.305	13.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			172.15930	120.321	12.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			173.56410	244.190	12.98	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			195.56410	137.390	12.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			231.40830	317.144	12.75	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			133.40830	90.344	12.75	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			151.20100	212.398	13.10	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			147.26330	100.941	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			210.06180	291.444	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			152.06180	104.644	12.83	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			304.15210	402.199	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			86.15210	55.399	12.52	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			190.15930	267.121	12.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			104.26090	68.550	12.62	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			242.62510	330.502	12.71	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			124.62510	83.702	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			520.49990	640.546	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			22.49990	13.746	12.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			215.26330	297.741	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			61.73330	38.237	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			338.24830	440.939	12.42	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			70.24830	44.139	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			546.86240	669.299	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			18.86240	12.499	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			272.26090	365.350	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			20.02050	12.900	12.36	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			529.23200	650.115	12.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			21.23200	13.315	12.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			736.81800	863.588	13.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			8.81800	6.788	13.71	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			359.73330	465.037	12.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			9.09820	6.991	13.64	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			630.52140	756.248	13.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			12.52140	9.448	13.00	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,011.84240	1,139.881	15.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			3.84240	3.081	15.50	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			538.02050	659.700	12.36	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			6.68850	5.224	14.28	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			775.78970	902.836	13.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			7.78970	6.036	13.96	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,418.91030	1,547.468	17.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.91030	0.668	17.21	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			727.09820	853.791	13.64	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	27/03/2015	Foreign Exchange Option	14.85	Call			0.87590	0.757	23.96	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,312.07590	3,182.957	23.96	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			446.57850	555.231	12.19	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			57.77850	37.431	12.19	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			182.47680	245.781	13.08	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			35.18750	22.394	12.04	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			253.67680	187.981	13.08	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			123.35730	167.393	13.93	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			394.55730	309.593	13.93	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			752.93600	878.589	13.18	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			14.13600	10.789	13.18	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			533.98750	650.194	12.04	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			423.34160	528.019	12.17	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			75.04160	50.619	12.17	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			63.70120	85.591	15.82	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			755.40120	648.191	15.82	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			155.43090	197.941	14.40	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			556.83090	469.041	14.40	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			6.26690	2.126	21.53	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,557.66690	3,423.226	21.53	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			823.50040	948.948	12.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			24.90040	20.048	12.18	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			529.65030	636.828	11.69	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			81.05030	57.928	11.69	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			177.75800	217.434	15.21	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			734.45800	642.434	15.21	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			23.92900	30.027	28.13	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,850.62900	3,725.027	28.13	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			766.44930	887.897	11.73	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			34.87550	27.913	11.74	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			53.14930	42.897	11.73	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			603.00150	711.674	11.72	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			99.70150	76.674	11.72	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			246.19690	300.116	13.87	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			492.89690	415.116	13.87	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			888.17550	1,012.913	11.74	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			260.25820	313.131	14.10	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			542.05820	462.631	14.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			692.56890	808.661	11.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			88.66890	72.361	11.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			488.27440	579.714	12.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			204.37440	163.414	12.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			773.23450	892.275	11.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			43.00010	33.936	11.77	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			93.56470	113.691	19.16	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,629.66470	1,517.391	19.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			989.16170	1,113.847	11.78	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	10.73	Put			35.26170	27.547	11.78	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			1,031.50380	930.753	16.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			146.82590	176.681	16.87	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,092.92590	990.381	16.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			971.24590	1,095.563	11.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			37.34590	29.263	11.77	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			926.90010	1,050.236	11.77	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			429.86640	359.199	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			310.57090	371.746	13.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			436.67090	365.446	13.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			79.36230	96.488	20.02	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,855.46230	1,740.188	20.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			155.40380	187.053	16.59	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			305.91240	251.350	12.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			368.33420	442.818	13.01	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			334.43420	276.518	13.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			110.17430	133.742	18.37	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,426.27430	1,317.442	18.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			313.76640	375.499	13.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			227.79660	183.442	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			446.39290	532.391	12.53	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			242.49290	196.091	12.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			194.39240	233.671	15.52	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			810.49240	717.371	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			389.81240	467.650	12.87	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			93.00420	76.043	11.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			545.53130	643.649	12.02	1,396,718.33	2,170	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			161.63130	127.349	12.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			317.00490	379.666	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			423.10490	353.366	13.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			461.69660	549.742	12.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			69.33450	55.975	11.76	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			756.81010	875.295	11.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			72.91010	58.995	11.76	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			436.45210	521.087	12.59	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			252.55210	204.787	12.59	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			676.90420	792.343	11.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			675.46000	787.434	11.80	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			114.76000	93.734	11.80	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			194.84270	231.734	16.10	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			944.14270	848.034	16.10	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			34.42850	47.134	28.65	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,203.72850	4,083.434	28.65	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			959.24050	1,084.277	11.92	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			48.54050	40.577	11.92	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			51.49430	65.117	28.27	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,427.59430	4,306.817	28.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,033.42530	1,160.501	11.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			59.52530	52.201	11.96	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			748.02550	865.938	11.78	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			124.12550	107.638	11.78	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			217.03910	252.356	16.88	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,153.13910	1,054.056	16.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			230.91050	264.436	17.62	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,371.51050	1,269.336	17.62	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			60.23370	76.549	28.14	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,730.83370	4,611.448	28.14	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,098.89810	1,227.155	12.02	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			69.49810	62.055	12.02	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			819.52790	936.486	11.90	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			140.12790	121.386	11.90	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			403.38610	458.177	14.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			707.18610	625.677	14.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			974.91750	1,098.506	11.97	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			111.11750	98.206	11.97	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			823.52220	940.849	11.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			159.72220	140.549	11.96	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			763.92730	873.737	11.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,862.58210	2,737.094	22.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,351.15000	1,488.444	12.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			47.35000	48.144	12.60	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,313.84520	1,451.081	12.50	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			50.04520	50.781	12.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,297.42400	2,183.457	20.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			990.74240	1,114.873	11.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			106.94240	94.573	11.97	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			148.46660	164.319	21.62	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,584.66660	2,464.019	21.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			146.38210	157.394	22.83	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			971.13430	879.496	15.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			248.08110	281.551	17.79	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,444.28110	1,341.251	17.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			208.99460	238.641	18.88	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,745.19460	1,638.341	18.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			161.22400	183.757	20.71	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			292.92610	242.894	12.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			632.42730	717.228	12.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			308.62730	256.928	12.44	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			456.45480	517.698	14.03	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			592.65480	517.398	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			334.93430	379.796	15.85	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			190.12730	163.437	11.96	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			656.47630	744.059	12.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			282.67630	233.759	12.27	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	Call			651.57950	738.603	12.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			287.77950	238.303	12.30	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			646.72610	733.194	12.34	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			177.85660	201.785	20.56	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,287.25660	2,174.085	20.56	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			69.95190	90.162	27.85	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,979.35190	4,862.462	27.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			893.41050	1,012.189	12.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			77.45770	71.484	12.05	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			152.81050	134.489	12.01	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			732.24360	830.458	12.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			241.64360	202.758	12.07	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			243.50700	276.429	18.39	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,622.90700	1,518.729	18.39	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,168.05770	1,299.184	12.05	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			960.96400	1,081.139	12.06	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			162.96400	144.639	12.06	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			255.03180	286.240	19.02	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,867.03180	1,759.740	19.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			88.02560	110.630	27.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,120.02560	5,004.130	27.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,231.75700	1,367.024	12.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			83.75700	80.524	12.12	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			87.33660	107.136	27.45	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,536.23660	5,416.436	27.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,289.46150	1,428.611	12.15	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			88.36150	87.911	12.15	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,021.75300	1,142.931	12.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			170.65300	152.231	12.08	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			264.84190	295.434	19.66	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,113.74190	2,004.734	19.66	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			526.93760	584.469	15.04	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			841.33760	758.969	15.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,896.05780	3,036.622	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			14.85780	15.422	16.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,846.35730	2,986.868	15.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			15.15730	15.668	15.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,796.66280	2,937.117	15.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,448.78450	1,350.454	17.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			365.41300	405.477	17.74	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,534.21300	1,434.277	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			258.80440	228.168	12.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			782.58650	870.341	12.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			361.38650	309.141	12.56	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			243.02600	270.863	21.00	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,581.82600	2,469.663	21.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			379.98450	421.654	17.43	0.00	0	13,248

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			121.61030	111.806	11.96	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,164.86890	1,293.227	11.99	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			133.66890	122.027	11.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			332.29170	370.033	18.44	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,741.09170	1,638.833	18.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			890.00440	999.368	12.26	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			15.46280	15.917	15.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,020.94250	1,140.702	12.12	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			189.74250	169.502	12.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			395.67530	439.062	17.12	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,364.47530	1,267.862	17.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,202.81030	1,333.006	11.96	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,076.04130	1,197.974	12.05	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			175.94130	157.574	12.05	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			272.28740	303.113	20.33	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,372.18740	2,262.713	20.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			87.21850	107.239	27.31	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,907.11850	5,786.839	27.31	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,344.84220	1,484.644	12.18	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			94.74220	94.244	12.18	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,083.10060	1,205.412	12.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			173.00060	155.012	12.04	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			649.45160	710.184	15.48	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			974.65160	894.584	15.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			800.90020	871.875	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			630.20020	560.475	13.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			797.60530	868.205	13.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			636.90530	566.805	13.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			794.33600	864.563	13.95	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			643.63600	573.163	13.95	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			631.68210	683.275	17.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,560.98210	1,474.175	17.37	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			635.51670	687.428	17.33	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,544.81670	1,458.328	17.33	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			633.59380	685.346	17.35	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,552.89380	1,466.246	17.35	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			641.99580	694.133	17.32	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,543.49580	1,457.333	17.32	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			640.06080	692.033	17.34	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,551.56080	1,465.233	17.34	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			638.13680	689.945	17.36	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,559.63680	1,473.145	17.36	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			790.95940	846.301	17.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,518.65940	1,438.301	17.06	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			788.75860	843.993	17.09	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,526.45860	1,445.993	17.09	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			793.17820	848.621	17.04	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	Put			1,510.87820	1,430.621	17.04	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			799.86810	855.217	17.03	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,509.76810	1,429.517	17.03	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			797.63690	852.885	17.05	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,517.53690	1,437.185	17.05	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			795.41740	850.566	17.08	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,525.31740	1,444.866	17.08	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,110.18170	1,174.107	15.33	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			1,022.08170	952.607	15.33	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,115.66640	1,180.133	15.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			1,007.56640	938.633	15.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,112.91210	1,177.111	15.31	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			1,014.81210	945.611	15.31	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			946.76940	1,005.451	16.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,478.86940	1,404.351	16.81	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			944.31480	1,002.880	16.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,486.41480	1,411.780	16.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			941.87910	1,000.314	16.85	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,493.97910	1,419.214	16.85	0.00	0	0
Total \$ / R Option											6,640,258.23	23,170	1,606,442
Total \$ / R											703,992,311.93	82,579	2,985,133
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.64680		11.51800			163,055.20	14	1,937
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.81630		11.68390			118,163.00	10	186
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.00030		11.86380			0.00	0	166
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.17120		12.03120			0.00	0	0
Total \$ / R MAXI Future											281,218.20	24	2,289
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			3,665.65120	2,148.446	12.15	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			31,752.91350	41,747.459	12.48	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			7,952.91350	5,067.459	12.48	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,105.62840	57,597.168	12.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3,305.62840	1,917.168	12.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			45,282.16130	56,710.260	12.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			3,482.16130	2,030.260	12.13	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			44,465.65120	55,828.446	12.15	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			16,163.12880	12,734.903	12.02	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			53,955.62990	63,701.547	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			16,565.62990	13,071.547	12.05	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			55,156.48050	65,033.582	12.00	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			15,766.48050	12,403.581	12.00	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			54,553.12880	64,364.903	12.02	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			56,647.53590	64,317.631	12.96	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			39,267.53590	33,287.631	12.96	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			56,239.32460	63,856.865	12.99	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			39,859.32460	33,826.865	12.99	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			55,834.87980	63,400.083	13.03	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			40,454.87980	34,370.084	13.03	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			68,500.03530	76,054.025	13.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			50,380.03530	43,934.025	13.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			68,134.83200	75,639.981	13.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			51,014.83200	44,519.981	13.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			68,868.35170	76,471.370	13.35	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			49,748.35170	43,351.370	13.35	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										281,218.20	24	2,709
£ / R	On 16/03/2015	Foreign Exchange Future			17.73500		17.57460			36,090,725.00	2,035	35,308
£ / R	On 12/06/2015	Foreign Exchange Future			17.98230		17.81680			71,929.20	4	6,881
£ / R	On 14/09/2015	Foreign Exchange Future			18.25520		18.08380			0.00	0	1,037
£ / R	On 11/12/2015	Foreign Exchange Future			18.51310		18.33590			0.00	0	0
Total £ / R Future										36,162,654.20	2,039	43,226
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call			8.98640	12.161	17.62	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			882.87970	1,032.563	12.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			28.27970	17.563	12.35	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			68.48830	38.207	11.75	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call			71.84160	103.810	13.93	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put			807.24160	678.810	13.93	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			15.94400	21.707	16.50	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put			1,691.34400	1,536.707	16.50	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Put			1,750.03640	1,594.813	16.67	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			57.30910	84.001	14.22	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			912.70910	779.001	14.22	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			22.96750	32.089	15.77	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			1,448.36750	1,297.089	15.77	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			643.08830	773.206	11.75	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			2,074.38640	1,917.161	17.62	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			15.07140	20.423	16.62	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,730.47140	1,575.423	16.62	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			14.86140	20.115	16.64	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,740.26140	1,585.115	16.64	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Call			14.63640	19.813	16.67	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			1,286.13230	1,166.696	15.25	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			261.16730	306.953	15.27	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			1,294.36730	1,174.653	15.27	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			259.41310	304.925	15.29	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			1,302.61310	1,182.625	15.29	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			262.93230	308.996	15.25	0.00	0	0
£ / R	On 14/09/2015	Foreign Exchange Option	18.96	Call			526.78900	567.063	15.29	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	18.96	Put			1,402.98900	1,271.863	15.29	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,104.39660	7,275.618	20.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.59660	0.418	20.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			531.15010	571.850	15.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,387.35010	1,256.650	15.25	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			528.96050	569.450	15.27	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,395.16050	1,264.250	15.27	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,061.43660	940.840	14.12	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			904.10920	960.379	14.14	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,068.20920	947.279	14.14	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			900.89100	956.890	14.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,074.99100	953.790	14.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			907.33660	963.940	14.12	0.00	0	0
Total £ / R Option											0.00	0	64,662
Total £ / R											36,162,654.20	2,039	107,888
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09813		0.09702			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09967		0.09853			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10139		0.10021			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			8.56420	11.862	21.40	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,306.56420	1,199.362	21.40	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			712.23500	818.061	15.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.23500	5.561	15.11	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			99.17140	129.900	17.20	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			397.17140	317.400	17.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			906.32510	1,011.716	14.60	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			53.22510	44.616	14.60	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			305.49220	355.140	16.07	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			452.39220	388.040	16.07	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			108.33370	127.592	19.63	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,255.23370	1,160.492	19.63	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,105.87740	1,213.534	14.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			84.57740	74.834	14.29	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			494.34660	549.896	15.42	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			473.04660	411.196	15.42	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			241.68840	270.382	18.67	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,220.38840	1,131.682	18.67	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	12/02/2015	Foreign Exchange Future			13.12630		12.99910			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			13.14860		13.02200			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 Future			13.19900		13.07160			659,765,214.00	49,986	78,872
€ / R	On	01/06/2015	Foreign Exchange Future			13.37930		13.24800			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.40560		13.27370			4,691,960.00	350	69,196
€ / R	On	14/09/2015	Foreign Exchange Future			13.63590		13.49980			0.00	0	10,707
€ / R	On	11/12/2015	Foreign Exchange Future			13.85880		13.71890			0.00	0	1,550
Total € / R Future											664,457,174.00	50,336	160,325
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Call			29.03150	51.854	15.05	0.00	0	4,000
€ / R	On	12/02/2015	Foreign Exchange Option	13.17	Put			199.93150	95.554	15.05	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			4.83620	6.888	17.70	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			972.83620	848.288	17.70	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			4.65770	6.602	17.73	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			982.65770	858.002	17.73	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			4.48560	6.327	17.76	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			992.48560	867.727	17.76	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			1.10920	1.110	18.91	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			1,389.10920	1,262.510	18.91	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,242.50480	2,116.018	21.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			113.21590	80.283	13.07	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			246.49190	328.270	13.24	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,875.50760	1,750.003	20.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			108.41290	147.467	14.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			645.72350	766.437	13.10	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			24.12350	17.437	13.10	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			334.81590	429.283	13.07	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,934.87630	1,809.158	20.87	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			32.97560	43.593	16.86	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			174.89190	129.270	13.24	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			34.13970	45.207	16.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			962.53970	846.207	16.77	11,794,437.35	13,938	14,355
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			7.10760	9.003	20.65	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,212.68230	2,086.251	21.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			6.99760	8.855	20.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			436.81290	348.467	14.27	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			48.88570	65.953	15.88	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			777.28570	666.953	15.88	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			6.47630	8.158	20.87	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,292.22850	2,165.656	22.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			6.00020	7.524	21.05	84,601.76	11,245	18,750
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			981.37560	864.593	16.86	5,253,268.28	6,076	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			22.49810	29.092	17.92	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,200.89810	1,080.092	17.92	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			4.28230	5.251	21.88	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,431.56750	2,304.797	22.67	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			4.10480	5.018	21.99	25,089.00	5,000	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,885.39760	1,759.855	20.69	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	Call			6.88960	8.711	20.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,895.28960	1,769.711	20.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			3.82850	4.656	22.17	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			4.04770	4.943	22.02	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,252.44770	2,125.943	22.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,984.40020	1,858.524	21.05	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			4.46910	5.496	21.77	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,182.86910	2,056.496	21.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			3.16750	3.797	22.67	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			143.83560	169.349	16.48	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,205.83560	1,100.049	16.48	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			133.02820	156.283	16.82	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,295.02820	1,186.983	16.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			146.14400	172.138	16.41	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,188.14400	1,082.838	16.41	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			144.98230	170.737	16.44	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,196.98230	1,091.437	16.44	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			356.48220	418.924	13.41	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			482.78220	413.324	13.41	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			78.67850	90.409	19.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,214.97850	2,094.809	19.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			81.47270	93.742	19.63	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,157.77270	2,038.142	19.63	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			746.43870	859.942	12.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			122.73870	104.342	12.07	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			79.59260	91.500	19.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,195.89260	2,075.900	19.75	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			79.13270	90.953	19.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,205.43270	2,085.353	19.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			253.05120	297.657	14.65	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			759.35120	672.057	14.65	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,982.84050	1,870.675	18.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			224.61400	248.834	18.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,964.81400	1,852.934	18.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			223.62370	247.700	18.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,973.82370	1,861.800	18.31	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			222.64050	246.575	18.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			820.07670	741.602	14.25	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,679.01800	1,574.318	17.09	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			406.45950	441.479	17.12	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,687.55950	1,582.679	17.12	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			405.01490	439.855	17.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,696.11490	1,591.055	17.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			638.97670	700.402	14.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			255.66100	271.610	20.60	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,036.76100	2,912.810	20.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			407.91800	443.118	17.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R Option											17,157,396.39	36,259	325,070
Total € / R											681,614,570.39	86,595	485,395
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.08310		8.98080			36,332.40	4	8,100
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.16650		9.06160			0.00	0	11,448
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.26270		9.15450			0.00	0	750
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.35490		9.24530			0.00	0	0
Total AU\$ / R Future											36,332.40	4	20,298
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			190.85560	141.508	16.12	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			54.82750	76.325	17.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			474.02750	393.225	17.10	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			20.31900	30.354	17.95	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			739.51900	647.254	17.95	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,223.64620	1,123.483	19.76	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			7.78670	11.967	18.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			1,016.98670	918.867	18.83	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			7.57540	11.625	18.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			1,026.77540	928.525	18.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			171.65560	224.608	16.12	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			7.37030	11.294	18.92	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			1,036.57030	938.194	18.92	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			4.44620	6.583	19.76	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			53.79980	67.854	17.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,242.19980	1,151.354	17.53	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			731.46790	822.102	14.36	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			69.86790	55.602	14.36	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			540.64830	620.067	14.16	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			129.04830	103.566	14.16	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			159.85710	191.709	15.37	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			598.25710	525.209	15.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			332.13590	391.684	14.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			270.53590	225.184	14.32	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			54.59660	68.805	17.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,232.99660	1,142.305	17.50	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			128.70520	155.001	15.80	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			717.10520	638.501	15.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			53.01540	66.917	17.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,251.41540	1,160.417	17.55	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			266.81380	314.062	14.42	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			355.21380	297.562	14.42	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,306.90520	1,219.295	16.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			110.32200	130.762	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,315.82200	1,228.062	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			112.50090	133.244	16.50	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	14/09/2015	Foreign Exchange Option	10.34	Put			1,298.00090	1,210.544	16.50	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			111.40520	131.995	16.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,010.11760	2,119.432	15.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			14.81760	14.532	15.13	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			1,960.60530	2,069.863	14.86	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			15.30530	14.963	14.86	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,911.11220	2,020.309	14.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			15.81220	15.409	14.59	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											36,332.40	4	27,107
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.36100		9.23090			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.48810		9.35510			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			7.92600	13.283	15.90	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			867.02600	742.283	15.90	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			7.61830	12.760	15.92	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			876.71830	751.761	15.92	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			7.32200	12.257	15.94	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			886.42200	761.257	15.94	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			756.42590	653.601	14.57	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			104.50180	135.443	14.50	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			739.40180	637.343	14.50	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			103.00170	133.588	14.54	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			747.90170	645.488	14.54	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			101.52590	131.701	14.57	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CF CANDCO	On	16/03/2015	Foreign Exchange Future			126.57710		86.53170			0.00	0	10,000
Total CF CANDO CAFZ Future											0.00	0	10,000
Total CF CANDO CAFZ											0.00	0	10,000
CF CANDCO	On	02/03/2015	Foreign Exchange Future			528.00000		341.52000			0.00	0	30
Total CF CANDO CAGE Future											0.00	0	30
Total CF CANDO CAGE											0.00	0	30
CHF / R	On	16/03/2015	Foreign Exchange Future			12.64720		12.43860			0.00	0	3,031
CHF / R	On	12/06/2015	Foreign Exchange Future			12.89050		12.67360			0.00	0	6,502

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CHF / R Future											0.00	0	9,533
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			70.69320	120.483	16.18	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			622.09320	463.283	16.18	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			69.24980	118.152	16.22	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			630.64980	470.952	16.22	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			67.83670	115.866	16.26	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			639.23670	478.666	16.26	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			922.14640	1,110.168	12.93	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			88.54640	59.668	12.93	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			913.98330	1,101.624	12.94	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			90.38330	61.124	12.94	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			905.84790	1,093.106	12.94	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			92.24790	62.606	12.94	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,533
CNH / R	On	16/03/2015	Foreign Exchange Future			1.85500		1.83490			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.86360		1.84270			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			573.40570	732.226	13.43	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			124.40570	82.226	13.43	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			500.92270	651.780	13.29	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			151.92270	101.780	13.29	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			432.99610	575.017	13.14	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			183.99610	125.017	13.14	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			546.31750	671.174	12.71	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			519.31750	435.174	12.71	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			497.79030	615.229	12.67	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			570.79030	479.229	12.67	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			458.15480	568.659	12.77	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			631.15480	532.659	12.77	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			1.77520		1.75750			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.80760		1.78870			0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.84140		1.82120			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Put			246.62810	145.173	15.39	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Call			328.05400	431.887	15.35	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
DKK / R	On	16/03/2015	Foreign Exchange Option	1.74	Put			153.05400	79.887	15.35	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Call			270.49480	359.883	15.27	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.75	Put			195.49480	107.883	15.27	0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Option	1.76	Call			221.62810	297.173	15.39	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			862.29130	989.859	14.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			375.29130	313.859	14.40	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			804.70950	926.439	14.44	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			417.70950	350.439	14.44	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			749.88620	865.661	14.47	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			462.88620	389.661	14.47	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,122.41830	1,252.511	14.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			510.41830	438.511	14.07	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,240.53900	1,380.570	13.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			428.53900	366.570	13.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,180.40650	1,313.058	13.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			468.40650	399.058	13.98	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12650		0.12530			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12390		0.12410			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			0.05600		0.05590			0.00	0	14,340
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04830		0.04820			0.00	0	74,494
Total NGN / R Future											0.00	0	88,834
Total NGN / R											0.00	0	88,834
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.13330		1.13490			0.00	0	358
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.13450		1.13610			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13630		1.13790			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13870		1.14030			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	658
Total QUANTO € / \$											0.00	0	658
RAIN	On	16/03/2015	Foreign Exchange Future			20,714.44000		20,500.92000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.64130		4.63450			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
TRY / R	On	12/06/2015	Foreign Exchange Future			4.61820		4.61240			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			3.90100	3.412	13.51	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			359.40100	352.112	13.51	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			3.76330	3.273	13.71	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			369.26330	361.973	13.71	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			3.63460	3.143	13.90	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			379.13460	371.843	13.90	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			28.57290	29.280	13.09	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			406.17290	401.080	13.09	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			27.53270	28.196	13.14	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			415.13270	409.996	13.14	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			26.53220	27.155	13.19	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			424.13220	418.955	13.19	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	16/03/2015	Foreign Exchange Future			1.73440		1.71470			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.68190		1.66240			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											1 398 289 432.50	111,812	1,732,098
Total Options											23 797 654.62	59,429	2,003,403
Grand Total:											1,422,087,087.12	171,241	3,735,501