



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: 24/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 25/02/2015 Foreign Exchange Future			11.56340		11.65130			0.00	0	2,586
\$ / R On 26/02/2015 Foreign Exchange Future			11.56340		11.65040			0.00	0	1,953
\$ / R On 27/02/2015 Foreign Exchange Future			11.56250		11.65220			0.00	0	1,140
\$ / R On 05/03/2015 Foreign Exchange Future			11.57370		11.66330			0.00	0	0
\$ / R On 09/03/2015 Foreign Exchange Future			11.58120		11.67080			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.58680		11.67640			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.59430		11.68400			397,487,386.90	34,283	1,169,154
\$ / R On 27/03/2015 Foreign Exchange Future			11.61500		11.70460			0.00	0	2,964
\$ / R On 01/04/2015 Foreign Exchange Future			11.62450		11.71390			0.00	0	116
\$ / R On 28/04/2015 Foreign Exchange Future			11.67540		11.76390			0.00	0	2,709
\$ / R On 13/05/2015 Foreign Exchange Future			11.70410		11.79390			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.70790		11.79790			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.73090		11.82190			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.75680		11.84820			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.76270		11.85430			99,535,967.40	8,462	191,095
\$ / R On 26/06/2015 Foreign Exchange Future			11.79060		11.88260			0.00	0	4,136
\$ / R On 29/07/2015 Foreign Exchange Future			11.85630		11.94940			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			11.91400		12.00800			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			11.94200		12.03570			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.95000		12.04360			12,607,250.00	1,055	26,407
\$ / R On 28/09/2015 Foreign Exchange Future			11.97800		12.07130			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.03790		12.13060			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.09380		12.18590			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.11960		12.21210			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.12550		12.21810			24,251,000.00	2,000	50,153
\$ / R	On	21/12/2015	Foreign Exchange Future			12.14530		12.23820			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.25020		12.34480			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.30640		12.40150			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.31250		12.40760			12,312,500.00	1,000	1,000
\$ / R	On	09/06/2016	Foreign Exchange Future			12.48960		12.58480			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.49780		12.59300			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.68910		12.78450			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.69720		12.79260			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.87230		12.96780			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.88250		12.97800			0.00	0	0
Total \$ / R Future											546,194,104.30	46,800	1,464,773
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			88.90430	25.689	17.14	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			37.60430	62.289	17.14	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			0.03130	0.000	58.37	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,848.73130	2,936.600	58.37	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			851.33490	763.400	28.57	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			0.03490	0.000	28.57	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			501.84620	413.523	25.07	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			0.54620	0.123	25.07	0.00	0	250
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,350.40000	3,263.400	33.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.00000	0.000	33.18	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			501.60640	414.148	21.75	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			1.20640	0.748	21.75	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			107.82720	47.171	15.32	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			55.62720	84.671	15.32	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			10.35970	2.476	19.44	0.00	0	10,000
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			308.15970	389.976	19.44	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			435.42160	346.433	19.76	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			3.22160	3.933	19.76	0.00	0	0
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			128.19030	75.345	13.90	0.00	0	5,000
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			94.89030	131.645	13.90	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			185.24310	121.693	13.31	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			84.44310	110.493	13.31	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			101.30740	66.183	14.60	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			204.90740	259.383	14.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,364.23170	1,274.622	17.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.23170	0.322	17.64	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,184.53930	1,095.045	16.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.53930	0.745	16.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			985.44530	896.251	15.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	20.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,684.00000	2,594.300	22.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	22.63	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00550	0.009	22.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	37.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,316.00000	7,405.700	37.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			4.55130	2.272	21.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,320.55130	1,407.972	21.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,684.00000	3,594.300	20.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,369.77970	1,457.561	21.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.09130	0.104	26.33	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,516.09130	2,605.805	26.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			13.70830	8.566	19.69	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			909.70830	994.266	19.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,184.00550	2,094.309	22.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			938.83110	1,023.720	19.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			8.30610	4.587	21.05	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,144.30610	1,230.287	21.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			62.14820	40.296	15.64	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			378.14820	445.996	15.64	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			3.77970	1.861	21.37	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			419.83890	490.205	15.94	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			16.43260	10.270	19.10	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			832.43260	915.970	19.10	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			82.88330	55.100	15.02	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			298.88330	360.800	15.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			12.83110	8.020	19.92	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			306.53120	369.097	15.08	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			63.96150	41.571	15.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			369.96150	437.272	15.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			123.70550	85.490	14.16	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			199.70550	251.190	14.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			53.83890	34.505	15.94	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			226.41250	281.129	14.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			95.69410	64.472	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			261.69410	320.172	14.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			171.67050	120.166	13.48	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			137.67050	175.866	13.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			80.53120	53.397	15.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			174.47040	222.536	13.91	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			127.25440	88.202	14.10	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			193.25440	243.902	14.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			229.81510	166.289	13.24	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			95.81510	121.989	13.24	0.00	0	120
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			110.41250	75.429	14.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			115.47540	145.554	13.18	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			193.71020	135.700	13.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			119.71020	151.400	13.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			283.41510	214.251	13.34	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			69.41510	89.951	13.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			138.47040	96.836	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			78.60880	101.166	13.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			236.18140	171.908	13.25	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			92.18140	117.608	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			319.87630	247.602	13.40	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			55.87630	73.302	13.40	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			199.47540	139.854	13.18	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			63.73860	82.990	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			290.53290	220.720	13.35	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			66.53290	86.420	13.35	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			415.52390	337.116	13.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			31.52390	42.816	13.55	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			262.60880	195.466	13.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			40.38080	54.003	13.49	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			335.05440	261.627	13.42	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			51.05440	67.327	13.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			670.95100	583.646	13.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			6.95100	9.346	13.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			297.73860	227.290	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			20.62210	28.816	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			458.27990	377.849	13.61	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			24.27990	33.549	13.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			700.01460	612.178	13.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			6.01460	7.878	13.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			374.38080	298.303	13.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			6.31230	8.264	13.92	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			680.62420	593.089	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			6.62420	8.789	13.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			896.25920	807.312	15.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			2.25920	3.012	15.06	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			484.62210	403.116	13.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			2.37370	3.161	15.01	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			787.88200	699.417	14.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			3.88200	5.117	14.46	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,174.56540	1,085.082	16.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.56540	0.782	16.58	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			690.31230	602.564	13.92	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			1.44530	1.951	15.55	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			935.85310	846.783	15.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			1.85310	2.483	15.28	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,584.08360	1,494.419	18.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.08360	0.119	18.89	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			886.37370	797.461	15.01	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			1.90360	0.030	23.20	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,147.30360	3,235.030	23.20	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	11.15	Call			578.84370	498.092	13.30	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			24.24370	33.092	13.30	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			239.34640	181.713	13.27	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			15.03840	19.651	13.32	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			144.74640	176.713	13.27	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			150.45170	112.700	14.31	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			255.85170	307.700	14.31	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			910.52880	822.269	14.17	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			5.92880	7.269	14.17	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			679.63840	594.651	13.32	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			68.36330	49.702	16.26	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			594.46330	665.202	16.26	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			549.37300	471.334	13.11	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			35.47300	46.834	13.11	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			184.96340	150.931	14.49	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			421.06340	475.531	14.49	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			16.96410	14.563	31.31	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,403.06410	3,489.163	31.31	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			981.05080	896.285	13.10	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			17.15080	20.885	13.10	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			662.17870	585.743	12.45	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			48.27870	60.343	12.45	0.00	0	250
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			286.04330	242.250	13.68	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			312.14330	358.150	13.68	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			284.46560	241.277	13.77	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			326.56560	373.377	13.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			205.38110	174.400	15.23	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			593.48110	653.500	15.23	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			31.25910	25.845	29.96	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,689.35910	3,774.945	29.96	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			921.52120	836.923	12.37	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			27.34360	31.585	12.56	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			39.62120	46.023	12.37	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			738.73730	658.903	12.08	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			66.83730	78.003	12.08	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			295.20530	252.907	13.97	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			373.30530	422.007	13.97	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,049.24360	962.485	12.56	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			309.34140	268.231	14.22	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			421.14140	471.431	14.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			841.24550	759.321	12.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			66.94550	76.621	12.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			598.57980	532.414	12.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			144.27980	169.714	12.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			927.25150	843.508	12.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			33.90350	39.192	12.58	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			98.56920	84.311	19.08	0.00	0	22,850

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	13.22	Put			1,464.26920	1,541.611	19.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,152.57130	1,065.473	12.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			28.27130	32.773	12.67	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			878.94840	946.292	16.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			162.38440	139.606	16.83	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			938.08440	1,006.906	16.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,134.09150	1,047.207	12.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			29.79150	34.507	12.64	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,088.20350	1,001.892	12.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			325.19870	367.086	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			375.03480	326.106	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			330.73480	373.406	13.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			82.00040	70.135	19.95	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,687.70040	1,767.435	19.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			173.24840	148.992	16.56	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			224.61210	257.232	13.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			452.20630	395.017	13.22	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			247.90630	282.317	13.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			117.94220	101.162	18.28	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,263.64220	1,338.462	18.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			379.49870	329.786	13.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			162.41750	189.640	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			548.22430	484.926	12.86	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			173.92430	202.226	12.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			223.02660	192.211	15.54	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			668.72660	729.511	15.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			478.91210	419.932	13.11	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			70.08260	80.158	12.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			666.18820	596.498	12.48	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			111.88820	133.798	12.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			384.00930	333.514	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			319.70930	360.814	13.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			566.71750	502.340	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			52.95150	60.808	12.36	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			909.83540	826.432	12.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			55.53540	63.732	12.34	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			536.15550	473.577	12.90	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			181.85550	210.877	12.90	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			824.38260	742.858	12.22	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			819.45780	739.568	12.22	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			86.85780	98.968	12.22	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			220.50820	191.987	16.09	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			797.90820	861.387	16.09	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			39.28270	33.241	28.77	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,036.68270	4,122.641	28.77	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,121.28320	1,035.827	12.57	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			38.68320	45.227	12.57	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	29/07/2015	Foreign Exchange Option	16.15	Call			56.44540	46.566	27.98	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,257.04540	4,340.266	27.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,198.40960	1,113.285	12.45	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			49.00960	56.985	12.45	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			901.55360	821.827	12.21	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			102.15360	115.527	12.21	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			241.46740	213.721	16.80	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,002.06740	1,067.421	16.80	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			252.59740	226.180	17.48	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,214.59740	1,282.180	17.48	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			63.85310	51.939	27.30	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,555.85310	4,637.939	27.30	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,264.60660	1,179.611	12.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			56.60660	65.611	12.35	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			971.08600	890.955	12.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			113.08600	126.955	12.18	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			462.32120	418.833	14.71	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			586.62120	636.833	14.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			905.84510	829.169	12.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			152.24510	169.169	12.16	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			756.68130	694.550	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			223.08130	254.550	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,132.96070	1,051.716	12.19	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			45.83950	49.786	12.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,123.26650	2,199.832	20.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			146.72180	131.796	21.25	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,403.12180	2,481.796	21.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,526.85160	1,436.951	12.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			43.25160	46.951	12.67	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,489.43950	1,399.786	12.57	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			832.37880	890.279	15.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			269.45050	243.158	17.64	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,285.85050	1,353.158	17.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,149.49000	1,067.958	12.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			85.89000	97.958	12.19	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			166.86650	149.832	20.38	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			236.19090	268.579	12.74	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			707.18550	647.778	12.92	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			263.58550	297.778	12.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			136.74370	126.933	22.52	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,673.14370	2,756.933	22.52	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			375.97880	340.278	15.83	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			214.55870	245.412	12.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			762.39940	699.961	12.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			218.79940	249.961	12.61	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			224.22770	201.419	18.65	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,580.62770	1,651.419	18.65	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	11.54	Call			739.79090	678.579	12.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			89.36070	101.715	12.19	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			973.68430	895.504	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			130.08430	145.504	12.17	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			526.64210	478.527	14.16	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			483.04210	528.527	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			768.15870	705.412	12.58	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			184.82030	166.911	20.23	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,113.52030	2,188.911	20.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			74.02770	64.888	27.10	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,802.72770	4,886.888	27.10	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,044.20140	966.256	12.17	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			64.21450	70.655	12.09	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			122.90140	138.255	12.17	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			858.65360	786.889	12.23	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			187.35360	208.889	12.23	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			263.02320	237.928	18.18	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,461.72320	1,529.928	18.18	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,335.51450	1,248.655	12.09	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,111.18350	1,033.969	12.13	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			130.58350	146.069	12.13	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			271.56370	248.110	18.78	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,700.96370	1,770.210	18.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			91.81400	78.985	26.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,941.21400	5,021.085	26.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,401.72530	1,315.544	12.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			71.12530	77.644	12.04	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			89.63890	81.239	26.75	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,353.73890	5,437.438	26.75	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,463.83970	1,376.977	11.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			77.93970	83.177	11.99	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,170.55850	1,094.723	12.04	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			134.65850	150.923	12.04	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			278.68110	256.793	19.37	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,942.78110	2,012.993	19.37	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			589.52980	545.995	15.04	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			717.42980	766.395	15.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,077.05200	2,984.689	15.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.95200	9.189	15.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,027.64320	2,935.329	14.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			9.54320	9.829	14.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,978.27120	2,886.011	14.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,294.07380	1,355.925	17.26	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			394.54400	365.194	17.54	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,376.44400	1,439.694	17.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			208.45690	228.455	12.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			892.40010	832.254	12.70	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	11/12/2015	Foreign Exchange Option	11.61	Put			284.30010	316.754	12.70	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			250.56230	232.228	20.61	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,402.46230	2,476.728	20.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			412.17380	381.425	17.26	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			97.10880	106.948	11.80	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,321.58680	1,243.009	11.85	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			103.48680	117.509	11.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			356.65700	329.379	18.20	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,578.55700	1,643.879	18.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,026.55690	953.955	12.24	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			10.17120	10.511	14.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,168.04740	1,092.426	12.04	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			149.94740	166.925	12.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			431.13330	398.895	16.97	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,213.03330	1,273.395	16.97	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,365.20880	1,282.448	11.80	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,225.03560	1,148.971	11.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			136.83560	153.671	11.93	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			284.00290	263.045	19.96	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,195.80290	2,267.745	19.96	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			92.21820	79.524	26.44	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,724.01820	5,804.224	26.44	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,520.37660	1,432.800	11.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			82.17660	87.500	11.93	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,232.52310	1,156.301	11.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			134.32310	151.001	11.92	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			294.62440	284.758	24.00	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,349.82440	3,434.558	24.00	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,034.23380	963.977	12.45	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			289.43380	313.777	12.45	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			716.89560	670.982	15.38	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			845.39560	894.582	15.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			880.30020	827.177	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			532.70020	574.677	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			888.06650	834.429	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			520.46650	561.929	13.85	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			884.17140	830.787	13.89	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			526.57140	568.287	13.89	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			688.18750	649.079	17.13	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,393.38750	1,449.479	17.13	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			685.89510	646.931	17.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,401.09510	1,457.331	17.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			683.62080	644.796	17.17	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,408.82080	1,465.196	17.17	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			690.55720	651.602	17.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,407.55720	1,463.802	17.16	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			695.15080	655.917	17.12	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	13.29	Put			1,392.15080	1,448.117	17.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			692.84480	653.751	17.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,399.84480	1,455.951	17.14	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			853.98250	810.925	16.92	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,379.48250	1,431.825	16.92	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			859.08040	815.747	16.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,364.58040	1,416.647	16.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			856.52820	813.333	16.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,372.02820	1,424.233	16.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			860.94960	817.773	16.91	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,378.34960	1,430.573	16.91	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			866.06720	822.614	16.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,363.46720	1,415.414	16.87	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			863.50190	820.187	16.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,370.90190	1,422.987	16.89	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,213.02450	1,160.736	15.24	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			885.22450	928.436	15.24	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,209.77120	1,157.709	15.27	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			891.97120	935.409	15.27	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,206.54320	1,154.701	15.30	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			898.74320	942.401	15.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,020.50750	973.423	16.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,352.50750	1,400.923	16.71	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,026.13470	978.790	16.67	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,338.13470	1,386.290	16.67	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,023.31810	976.097	16.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,345.31810	1,393.597	16.69	0.00	0	0
Total \$ / R Option											0.00	0	1,625,942
Total \$ / R											546,194,104.30	46,800	3,090,715
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.59430		11.68400			1,205,807.20	104	2,077
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.76270		11.85430			152,915.10	13	180
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			11.95000		12.04360			83,650.00	7	161
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.12550		12.21810			0.00	0	0
Total \$ / R MAXI Future											1,442,372.30	124	2,418
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			58,484.13000	50,019.486	13.78	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,084.13000	1,589.486	13.78	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			43,244.44460	35,319.120	13.57	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			2,844.44460	3,889.120	13.57	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			60,371.43630	51,847.486	13.81	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			971.43630	1,417.486	13.81	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			59,418.98190	50,931.416	13.80	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			1,018.98190	1,501.416	13.80	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			66,618.81610	59,649.816	12.48	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			11,188.81610	13,379.816	12.48	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			65,919.65290	58,985.342	12.50	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			11,489.65290	13,715.342	12.50	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			67,323.06280	60,319.284	12.45	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			10,893.06280	13,049.284	12.45	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			31,775.21490	35,514.412	13.26	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			66,113.45350	60,435.684	13.20	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			30,753.45350	34,435.684	13.20	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			65,622.31280	59,973.092	13.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			31,262.31280	34,973.092	13.23	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			65,135.21490	59,514.412	13.26	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			40,298.43360	44,165.242	13.46	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			77,667.37540	72,299.782	13.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			40,857.37540	44,749.782	13.49	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			77,229.29990	71,887.597	13.53	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			41,419.29990	45,337.597	13.53	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			78,108.43360	72,715.242	13.46	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										1,442,372.30	124	2,838
£ / R	On 16/03/2015	Foreign Exchange Future			17.89100		18.01360			3,130,925.00	175	35,904
£ / R	On 12/06/2015	Foreign Exchange Future			18.13970		18.26500			0.00	0	6,961
£ / R	On 14/09/2015	Foreign Exchange Future			18.42070		18.54910			0.00	0	1,051
£ / R	On 11/12/2015	Foreign Exchange Future			18.68940		18.81640			0.00	0	0
Total £ / R Future										3,130,925.00	175	43,916
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			8.78490	5.702	15.61	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			488.78450	584.165	12.71	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,299.17140	1,177.405	15.06	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			5.57140	6.405	15.06	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,294.50140	1,414.212	15.85	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			1,023.42520	903.070	13.44	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			9.82520	12.070	13.44	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			564.36390	457.638	12.45	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			50.76390	66.638	12.45	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			72.38450	45.165	12.71	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			1,631.35860	1,751.993	17.49	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			13.67610	9.251	14.41	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			1,000.07610	1,118.251	14.41	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			8.23210	5.305	15.80	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,284.63210	1,404.305	15.80	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			8.10140	5.212	15.85	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put			1,245.18490	1,364.702	15.61	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call			100.85220	64.239	12.47	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put			397.25220	483.239	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			7.97350	5.120	15.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,304.37350	1,424.120	15.90	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			4.95860	2.993	17.49	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			928.11620	1,004.113	14.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			340.56110	291.543	14.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			935.56110	1,011.843	14.51	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			345.69200	296.106	14.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			920.69200	996.406	14.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			343.11620	293.813	14.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,569.35540	7,440.982	21.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.25540	0.282	21.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			636.79410	575.307	14.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,027.69410	1,094.607	14.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			633.81090	572.541	14.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,034.71090	1,101.841	14.61	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			630.85030	569.791	14.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,041.75030	1,109.091	14.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			762.75300	815.915	13.73	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,074.86780	1,001.230	13.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			768.46780	821.830	13.75	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,083.45750	1,009.419	13.72	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			757.05750	810.019	13.72	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,079.15300	1,005.315	13.73	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											3,130,925.00	175	112,078
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09699		0.09827			0.00	0	555
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09852		0.09983			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10024		0.10159			0.00	0	0
Total ¥ / R Future											0.00	0	14,553
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			2.37420	0.720	20.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,174.97420	1,301.920	20.65	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			830.09080	702.152	16.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			2.69080	3.352	16.29	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			83.61200	47.988	16.74	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			256.21200	349.188	16.74	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,015.11290	896.932	14.39	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			32.11290	45.332	14.39	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			327.71530	270.296	15.76	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			344.71530	418.696	15.76	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			100.78140	80.387	19.13	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,117.78140	1,228.787	19.13	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,218.93000	1,100.508	13.96	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			60.13000	76.408	13.96	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	0.10	Call			530.51060	465.213	15.26	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			371.71060	441.113	15.26	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			240.60690	209.282	18.27	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,081.80690	1,185.182	18.27	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,553
€ / R	On	16/03/2015	Foreign Exchange Future			13.13200		13.23680			41,457,724.00	3,157	83,740
€ / R	On	01/06/2015	Foreign Exchange Future			13.31090		13.41820			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.33780		13.44570			6,668,900.00	500	102,048
€ / R	On	14/09/2015	Foreign Exchange Future			13.57210		13.68320			1,384,354.20	102	10,705
€ / R	On	11/12/2015	Foreign Exchange Future			13.79970		13.91040			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.61220		14.72900			0.00	0	0
Total € / R Future											49,510,978.20	3,759	198,043
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,073.66760	2,178.249	21.66	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			38.71340	52.710	12.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			309.54710	229.583	12.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,704.55570	1,808.696	20.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			106.60110	68.594	13.73	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			792.43240	688.708	13.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			5.63240	6.708	13.17	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			425.51340	334.710	12.73	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,764.33680	1,868.586	20.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			17.45220	9.918	16.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			72.74710	97.583	12.68	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			18.43620	10.517	16.47	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			781.63620	878.517	16.47	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			1.35570	0.696	20.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,043.70870	2,148.270	21.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			1.31640	0.676	20.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			269.80110	336.594	13.73	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			32.59610	19.174	15.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			595.79610	687.174	15.49	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			1.13680	0.586	20.58	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,123.60670	2,228.218	21.83	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.98250	0.508	20.75	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			800.65220	897.918	16.56	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			9.46130	5.166	17.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,022.66130	1,123.166	17.69	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.50870	0.270	21.55	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,263.47680	2,368.152	22.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.46760	0.249	21.66	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,714.51640	1,818.676	20.40	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			1.27830	0.657	20.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,724.47830	1,828.657	20.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.40670	0.218	21.83	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.45470	0.243	21.69	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,083.65470	2,188.243	21.69	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,814.18250	1,918.508	20.75	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.55360	0.293	21.45	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,013.75360	2,118.293	21.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.27680	0.152	22.31	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			146.92750	124.333	16.08	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,018.72750	1,103.433	16.08	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			145.54110	123.168	16.12	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,027.34110	1,112.268	16.12	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			144.16900	122.020	16.15	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,035.96900	1,121.120	16.15	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			131.32720	111.267	16.50	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,123.12720	1,210.367	16.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,035.30390	2,133.218	19.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			882.11090	786.524	11.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			86.41090	98.724	11.94	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			407.88750	351.202	13.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			362.18750	413.402	13.15	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,016.27510	2,114.044	19.47	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			374.05670	322.960	13.40	0.00	0	2,424
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			408.35670	465.160	13.40	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			71.48710	61.428	19.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,025.78710	2,123.628	19.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			71.00390	61.018	19.53	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			276.49060	237.230	14.35	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			610.79060	679.430	14.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			73.97580	63.546	19.35	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,978.27580	2,075.746	19.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			71.97510	61.844	19.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,792.79400	1,880.625	17.96	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			224.87640	201.721	17.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,801.67640	1,889.621	17.99	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			227.12000	203.733	17.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,783.92000	1,871.633	17.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			225.99400	202.725	17.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			421.49900	392.019	16.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,501.09900	1,582.319	16.81	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			419.83450	390.497	16.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,509.43450	1,590.797	16.84	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			418.18120	388.980	16.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,517.78120	1,599.280	16.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			249.69260	233.587	20.34	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,839.29260	2,933.887	20.34	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			688.12860	637.164	13.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			677.72860	737.464	13.94	0.00	0	6,076
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,042.14170	988.503	15.64	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,273.14170	1,336.303	15.64	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,048.08000	994.124	15.60	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,259.08000	1,321.924	15.60	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,045.10400	991.311	15.62	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,266.10400	1,329.111	15.62	0.00	0	0
Total € / R Option											0.00	0	290,389
Total € / R											49,510,978.20	3,759	488,432
AU\$ / R	On	16/03/2015	Foreign Exchange Future			8.99860		9.10510			6,748,950.00	750	8,460
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.08150		9.18970			1,380,388.00	152	11,748
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.18180		9.29160			0.00	0	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.27960		9.38870			0.00	0	0
Total AU\$ / R Future											8,129,338.00	902	20,985
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			94.46920	134.600	15.93	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			48.43500	26.815	17.32	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			343.33500	428.215	17.32	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			14.92200	8.077	19.12	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			609.82200	709.477	19.12	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,097.55630	1,202.904	22.58	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			5.15280	2.862	21.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			890.05280	994.262	21.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			4.97280	2.771	21.14	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			899.87280	1,004.171	21.14	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			199.56920	133.200	15.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			4.81320	2.684	21.21	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			909.71320	1,014.084	21.21	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			2.65630	1.504	22.58	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			62.08610	47.490	17.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,122.38610	1,215.990	17.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			840.77950	744.779	14.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			51.07950	63.279	14.90	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			635.70320	548.866	14.67	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			96.00320	117.365	14.67	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			191.07720	154.130	15.92	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			501.37720	572.630	15.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			400.72330	334.053	14.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			211.02330	252.553	14.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			63.05660	48.264	17.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,113.35660	1,206.764	17.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			152.46350	122.030	16.33	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			612.76350	690.530	16.33	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			61.13190	46.728	17.85	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	10.26	Put			1,131.43190	1,225.228	17.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			320.93000	264.471	15.04	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			281.23000	332.971	15.04	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,180.57970	1,270.433	16.39	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			120.92670	101.154	16.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,189.32670	1,279.354	16.41	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			123.44750	103.322	16.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,171.84750	1,261.522	16.36	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			122.17970	102.233	16.39	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,151.19690	2,043.068	14.92	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			12.49690	13.468	14.92	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,101.67120	1,993.646	14.67	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			12.97120	14.047	14.67	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,052.16530	1,944.253	14.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.46530	14.653	14.43	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											8,129,338.00	902	27,794
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.18240		9.28940			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.30800		9.41710			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			1.64920	0.596	15.75	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			802.24920	908.196	15.75	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1.56570	0.567	15.81	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			812.16570	918.167	15.81	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			1.48670	0.540	15.87	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			822.08670	928.140	15.87	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			699.96580	787.563	15.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			110.40580	88.293	15.30	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			683.30580	770.293	15.30	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			108.72200	86.917	15.33	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			691.62200	778.917	15.33	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			107.06580	85.563	15.37	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			60.23160		95.19160			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			6.95000		41.68000			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 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			12.19730		12.34050			0.00	0	3,082
CHF / R On 12/06/2015 Foreign Exchange Future			12.42090		12.57340			372,627.00	30	6,542
Total CHF / R Future								372,627.00	30	9,624
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			24.48920	13.184	17.31	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			673.98920	805.884	17.31	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			23.85940	12.843	17.37	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			683.35940	815.543	17.37	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			23.24780	12.513	17.44	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			692.74780	825.213	17.44	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			819.79200	700.752	13.34	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			106.39200	139.852	13.34	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			835.53290	714.679	13.31	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			102.13290	133.779	13.31	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			827.64590	707.694	13.33	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			104.24590	136.794	13.33	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								372,627.00	30	9,624
CNH / R On 16/03/2015 Foreign Exchange Future			1.84510		1.85770			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.85450		1.86730			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			728.22010	610.835	14.25	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			51.22010	59.835	14.25	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			642.33310	527.989	13.95	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			65.33310	76.989	13.95	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			559.82840	449.356	13.65	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			82.82840	98.356	13.65	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			683.11840	602.199	13.14	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			410.11840	457.199	13.14	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			624.91400	547.969	13.07	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			451.91400	502.969	13.07	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			575.53080	502.632	13.14	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			502.53080	557.632	13.14	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			1.76200		1.77460			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	12/06/2015	Foreign Exchange Future			1.79350		1.80580			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.83340		1.84700			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			946.60680	853.682	14.22	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			288.60680	318.682	14.22	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			881.11240	791.678	14.23	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			323.11240	356.678	14.23	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			818.32670	732.530	14.24	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			360.32670	397.530	14.24	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			388.65670	422.549	13.73	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,392.32520	1,284.735	13.66	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			322.32520	350.735	13.66	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,322.38290	1,217.334	13.65	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			352.38290	383.334	13.65	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,258.65670	1,156.549	13.73	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			0.12650		0.12730			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12510		0.12600			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			0.05760		0.05790			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05270		0.05300			737,800.00	14,000	14,200
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04820		0.04700			9,640.00	200	81,701
Total NGN / R Future											747,440.00	14,200	101,407
Total NGN / R											747,440.00	14,200	101,407
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.13260		1.13290			3,397.80	3	320
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.13390		1.13420			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.13570		1.13610			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.13810		1.13850			0.00	0	0
Total QUANTO € / \$ Future											3,397.80	3	620
Total QUANTO € / \$											3,397.80	3	620
RAIN	On	16/03/2015	Foreign Exchange Future			20,621.65000		20,787.22000			0.00	0	0
Total RAIN Future											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 RAIN								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Future			4.66420		4.69720			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.63400		4.66920			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			1.55980	1.109	13.94	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			294.35980	326.909	13.94	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			1.41580	1.011	14.10	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			304.21580	336.811	14.10	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			1.28670	0.924	14.25	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			314.08670	346.724	14.25	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			28.44130	23.751	12.64	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			349.24130	379.751	12.64	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			27.29790	22.783	12.70	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			358.09790	388.783	12.70	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			26.20300	21.858	12.76	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			367.00300	397.858	12.76	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			1.63570		1.64090			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.55380		1.55930			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								609,531,182.60	65,993	1,870,138
Total Options								0.00	0	1,991,722
Grand Total:								609,531,182.60	65,993	3,861,860