



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: 27/02/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/02/2015 Foreign Exchange Future			11.67250		11.52720			241,947,580.00	20,728	0
\$ / R On 05/03/2015 Foreign Exchange Future			11.67610		11.52720			0.00	0	0
\$ / R On 09/03/2015 Foreign Exchange Future			11.68340		11.53440			0.00	0	0
\$ / R On 12/03/2015 Foreign Exchange Future			11.68880		11.53990			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.69590		11.54710			312,736,670.10	26,739	1,054,550
\$ / R On 17/03/2015 Foreign Exchange Future			11.69760		11.54900			0.00	0	1,220
\$ / R On 27/03/2015 Foreign Exchange Future			11.71540		11.56710			0.00	0	2,964
\$ / R On 30/03/2015 Foreign Exchange Future			11.72070		11.57260			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			11.72430		11.57620			1,946,233.80	166	282
\$ / R On 28/04/2015 Foreign Exchange Future			11.77690		11.62680			0.00	0	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			11.80630		11.65520			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			11.81020		11.65900			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.83340		11.68180			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.85900		11.70710			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.86510		11.71310			173,989,826.40	14,664	217,611
\$ / R On 26/06/2015 Foreign Exchange Future			11.89340		11.74080			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.90150		11.74880			0.00	0	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			11.96010		11.80630			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.01880		11.86380			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.04690		11.89150			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.05490		11.89940			26,520,780.00	2,200	42,293

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			12.08300		11.92700			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.14310		11.98610			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.19910		12.04130			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.22520		12.06690			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.23120		12.07290			0.00	0	52,203
\$ / R	On	21/12/2015	Foreign Exchange Future			12.25130		12.09260			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.35790		12.19750			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.41450		12.25350			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.42060		12.25960			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.59880		12.43810			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.60700		12.44630			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.79960		12.63910			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.80780		12.64730			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.98400		12.82360			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.99420		12.83390			0.00	0	0
Total \$ / R Future											757,141,090.30	64,497	1,398,505
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Call			10.22210	72.500	6.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.60	Put			83.02210	0.000	6.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Call			0.02060	0.000	6.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.95	Put			422.82060	277.500	6.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			307.22430	452.500	6.43	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			0.02430	0.000	6.43	0.00	0	0
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Call			40.37930	98.797	12.32	0.00	0	5,000
\$ / R	On	05/03/2015	Foreign Exchange Option	11.63	Put			143.17930	52.697	12.32	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Call			157.72310	274.889	13.33	0.00	0	5,000
\$ / R	On	09/03/2015	Foreign Exchange Option	11.43	Put			53.32310	21.489	13.33	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Call			79.33260	165.643	12.86	0.00	0	0
\$ / R	On	09/03/2015	Foreign Exchange Option	11.57	Put			114.93260	52.243	12.86	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			41.04250	77.315	13.28	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			281.14250	168.515	13.28	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,227.25090	1,376.025	18.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.15090	0.126	18.80	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,047.45110	1,196.165	17.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.35110	0.265	17.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			848.04270	996.519	16.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	18.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,547.10000	2,695.900	23.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	23.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00490	0.006	24.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	37.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,452.90000	7,304.100	37.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			0.98140	2.083	21.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,453.88140	1,306.183	21.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,547.10000	3,695.900	18.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,503.69630	1,355.817	21.45	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	14.20	Call			0.05050	0.048	25.91	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,652.95050	2,504.148	25.91	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			4.49030	7.135	18.82	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			1,037.39030	891.236	18.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,047.10490	2,195.906	24.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			1,067.07170	920.699	19.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			2.06890	3.966	20.66	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,274.96890	1,128.066	20.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			24.80270	43.229	14.53	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			477.70270	347.328	14.53	0.00	0	800
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			0.79630	1.717	21.45	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			523.82000	390.460	14.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			5.50050	8.848	18.20	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			958.40050	812.948	18.20	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			35.10990	61.305	13.82	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			388.00990	265.405	13.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			4.17170	6.599	19.05	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			396.79850	273.294	13.89	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			25.67000	44.758	14.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			468.57000	338.858	14.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			57.72180	99.964	12.83	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			270.62180	164.064	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			20.92000	36.360	14.89	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			302.94080	191.097	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			41.88890	73.048	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			344.78890	227.148	13.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			85.45990	149.433	12.45	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			188.35990	103.533	12.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			33.89850	59.194	13.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			239.49210	138.825	12.54	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			59.82160	103.480	12.75	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			262.72160	157.580	12.75	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			121.40380	211.883	12.56	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			124.30380	65.983	12.56	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			50.04080	86.997	13.11	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			154.87370	83.261	12.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			98.44780	172.970	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			161.34780	87.070	12.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			165.57520	269.966	12.65	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			88.47520	44.066	12.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			66.59210	114.725	12.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			100.95400	51.506	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			126.47580	218.771	12.57	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			119.37580	62.871	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			197.24800	309.449	12.70	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			70.14800	33.549	12.70	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			101.97370	179.161	12.51	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	16/03/2015	Foreign Exchange Option	11.45	Put			80.78070	39.588	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			171.66690	277.680	12.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			84.56690	41.780	12.66	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			284.75470	412.223	12.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			37.65470	16.323	12.83	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			148.05400	247.407	12.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			49.35840	22.292	12.78	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			210.74960	325.848	12.72	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			63.64960	29.948	12.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			533.10710	678.579	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			6.00710	2.679	13.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			177.88070	285.488	12.67	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			23.57870	9.574	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			325.34780	457.654	12.89	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			28.24780	11.754	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			561.87210	708.219	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			4.77210	2.319	13.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			246.45840	368.192	12.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			5.15630	2.433	13.79	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			542.66750	688.453	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			5.56750	2.553	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			758.59530	906.820	15.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			1.49530	0.920	15.36	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			350.67870	485.474	12.92	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			1.57490	0.962	15.29	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			649.76410	797.418	14.54	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			2.66410	1.518	14.54	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,037.46840	1,186.177	17.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.36840	0.277	17.44	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			552.25630	698.333	13.79	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.94270	0.620	16.03	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			798.31650	946.671	15.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			1.21650	0.771	15.66	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,447.15670	1,595.953	20.37	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.05670	0.053	20.37	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			748.67490	896.862	15.29	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			29.00000	237.536	12.63	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			0.00000	59.936	12.63	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			772.02820	918.043	13.86	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			4.92820	2.643	13.86	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			542.61090	683.322	12.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			15.51090	7.922	12.83	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			445.76390	579.305	12.56	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,282.93310	3,134.682	25.24	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			28.66390	13.905	12.56	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			142.12100	219.137	12.49	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			185.02100	113.737	12.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			83.93970	127.391	13.12	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			326.83970	221.991	13.12	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.03310	0.082	25.24	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			768.63110	913.850	13.45	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			6.03110	3.150	13.45	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			788.13210	933.575	13.53	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			5.53210	2.875	13.53	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			778.37630	923.710	13.49	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			5.77630	3.010	13.49	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			36.21270	52.404	15.36	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			700.01270	568.104	15.36	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			418.81890	546.459	12.32	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			42.61890	22.159	12.32	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			11.88470	12.831	30.55	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,535.08470	3,385.931	30.55	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			843.81870	988.703	12.86	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			17.01870	11.803	12.86	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			532.66560	661.798	11.84	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			55.86560	34.898	11.84	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			121.62450	163.026	13.49	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			494.82450	386.126	13.49	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			204.24640	263.950	12.68	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			369.04640	277.650	12.68	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			203.58860	262.180	12.78	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			384.58860	291.980	12.78	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			18.91820	26.237	29.73	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,817.11820	3,672.837	29.73	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			607.82060	735.790	11.71	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			76.02060	52.390	11.71	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			214.52610	270.896	12.97	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			42.40300	29.968	12.09	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			432.72610	337.496	12.97	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			143.79890	182.369	14.27	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			671.99890	558.969	14.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			910.67900	1,053.637	12.35	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			28.87900	20.237	12.35	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			784.20300	923.369	12.09	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			230.08460	285.376	13.28	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			482.98460	386.376	13.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			287.76910	357.079	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			189.40740	137.529	12.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			435.40770	533.268	12.12	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			202.30770	148.168	12.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			161.55980	200.717	14.67	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			748.45980	635.617	14.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			371.93030	460.735	12.36	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			75.26060	55.686	11.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			545.45350	656.696	11.74	0.00	0	2,170
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			132.35350	91.596	11.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			291.26460	361.766	12.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			368.16460	286.666	12.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			452.50740	552.629	12.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			56.59990	41.585	12.06	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			772.50060	908.793	12.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			59.40060	43.693	12.03	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			424.28600	520.633	12.16	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			211.18600	155.533	12.16	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			688.36060	820.786	11.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			704.92010	838.183	11.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			71.82010	53.083	11.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			482.10800	585.982	11.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			169.00800	120.882	11.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			789.69990	926.685	12.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			36.10500	26.278	12.35	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			67.68330	84.319	18.32	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,574.58330	1,439.219	18.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,013.19920	1,156.935	12.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			30.09920	21.835	12.46	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			970.44980	848.025	15.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			115.38580	142.924	15.99	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			1,032.28580	907.824	15.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			994.81770	1,138.131	12.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			31.71770	23.031	12.43	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			949.20500	1,091.378	12.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			374.66910	291.979	12.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			284.31970	352.446	12.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			381.21970	297.346	12.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			55.86470	69.422	19.21	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,802.76470	1,664.322	19.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			123.54980	153.125	15.71	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			258.83030	195.635	12.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			347.75550	432.827	12.47	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			284.65550	217.727	12.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			81.91980	101.952	17.49	0.00	0	65,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,368.81980	1,236.852	17.49	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			162.94750	199.712	15.30	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			882.14750	766.312	15.30	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			26.22500	32.963	28.37	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,165.42500	4,019.563	28.37	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			982.21190	1,124.565	12.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			41.41190	31.165	12.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			684.46830	815.107	11.90	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			93.66830	71.707	11.90	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			118.80000	493.507	12.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			0.00000	222.007	12.51	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			765.51980	898.593	11.98	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			109.21980	88.493	11.98	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			186.06180	222.323	16.15	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,089.76180	972.223	16.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			37.87660	48.710	27.84	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,381.57660	4,238.610	27.84	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,059.03430	1,201.980	12.26	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			52.73430	41.880	12.26	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			44.51870	56.111	27.32	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,680.71870	4,537.311	27.32	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,124.14850	1,268.711	12.19	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			60.34850	49.911	12.19	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			833.10670	968.837	11.98	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			119.30670	100.037	11.98	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			199.98770	234.464	16.90	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,306.18770	1,185.664	16.90	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			379.28920	442.985	14.10	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			647.78920	556.085	14.10	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			771.74470	900.878	11.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			162.34470	135.978	11.93	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			643.72050	746.504	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			254.32050	201.604	12.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			995.42590	1,134.337	11.99	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			44.50880	40.641	12.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,233.69110	2,097.979	19.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			117.05740	133.851	20.75	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,517.65740	2,378.951	20.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,381.30530	1,533.233	12.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			41.90530	38.333	12.75	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,343.90880	1,495.541	12.65	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			907.70790	801.671	15.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			217.81450	251.610	17.07	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,378.41450	1,256.709	17.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,011.77410	1,151.250	11.99	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			92.37410	76.350	11.99	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			133.09110	152.879	19.88	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			268.72130	214.107	12.17	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			598.11300	695.228	12.35	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			298.71300	240.328	12.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			114.76640	124.539	21.82	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,795.36640	2,649.639	21.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			307.10790	356.571	15.24	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			244.94280	193.493	12.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			649.00750	752.426	12.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			249.60750	197.526	12.04	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			179.43980	207.768	18.13	0.00	0	8,775

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,680.03980	1,552.868	18.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			628.12130	729.007	12.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			96.02590	79.437	11.99	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			838.33910	970.826	11.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			138.93910	115.926	11.95	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			435.85040	508.444	13.57	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			536.45040	453.544	13.57	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			654.34280	758.393	12.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			55.68270	69.697	27.11	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,928.68270	4,786.697	27.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			735.20460	853.833	11.98	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			208.20460	170.833	11.98	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			214.15560	245.798	17.65	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			132.84770	110.229	11.95	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,557.15560	1,432.798	17.65	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			149.80680	170.437	19.74	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,222.80680	2,087.437	19.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,193.53060	1,341.300	12.15	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			66.53060	58.300	12.15	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			909.84770	1,043.229	11.95	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			226.73710	254.900	18.28	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,800.63710	1,671.800	18.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			69.49460	82.281	26.62	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			5,063.39460	4,919.181	26.62	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,257.51900	1,408.588	12.12	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			71.41900	65.488	12.12	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			978.04930	1,111.199	11.91	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			141.94930	118.099	11.91	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,039.05330	1,172.384	11.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			147.75330	123.284	11.83	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			237.27760	261.971	18.86	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			2,045.97760	1,912.871	18.86	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			69.97630	80.957	26.35	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,478.67630	5,331.857	26.35	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,318.38670	1,470.485	12.09	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			77.08670	71.385	12.09	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			508.31280	571.399	14.52	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			781.41280	686.199	14.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			2,931.14810	3,089.631	15.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			8.24810	8.431	15.33	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,881.73290	3,040.186	15.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.83290	8.986	15.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,832.35760	2,990.775	15.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,380.98990	1,262.093	16.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			338.78960	375.751	17.02	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,465.88960	1,344.551	17.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			226.61300	192.443	12.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			784.28050	885.332	12.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			321.38050	264.132	12.25	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			214.74090	234.527	20.09	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,511.84090	2,373.327	20.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			353.88990	393.293	16.74	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			104.28270	91.034	11.83	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,187.74230	1,328.245	11.75	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			114.84230	97.045	11.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			304.85400	338.595	17.70	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,671.95400	1,547.395	17.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			899.51300	1,023.643	12.03	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			9.45760	9.575	15.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,037.37120	1,168.298	11.82	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			164.47120	137.098	11.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			370.18450	412.198	16.45	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,297.28450	1,180.998	16.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,227.18270	1,372.234	11.83	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			243.41820	267.244	19.46	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,300.81820	2,165.944	19.46	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			72.17840	83.415	26.34	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,849.57840	5,702.115	26.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,374.83930	1,527.163	12.04	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			82.23930	75.863	12.04	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,101.84030	1,235.161	11.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			149.24030	123.861	11.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,094.53420	1,227.470	11.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			151.93420	126.170	11.72	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			914.39940	1,028.163	12.21	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			316.89940	270.263	12.21	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			266.57310	277.523	23.25	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,469.07310	3,319.623	23.25	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			629.95170	697.777	14.91	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			906.45170	813.277	14.91	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			783.37700	864.701	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			583.77700	504.101	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			790.49410	872.684	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			570.89410	492.084	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			786.92180	868.678	13.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			577.32180	498.078	13.39	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			608.12920	667.392	16.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,460.02920	1,358.592	16.69	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			606.07800	665.099	16.71	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,467.97800	1,366.299	16.71	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			604.03880	662.824	16.73	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,475.93880	1,374.024	16.73	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			610.55390	669.583	16.72	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,474.25390	1,372.583	16.72	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	Call			614.67150	674.179	16.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,458.37150	1,357.180	16.68	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			612.60670	671.872	16.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,466.30670	1,364.872	16.70	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			763.81230	832.383	16.50	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,434.71230	1,342.783	16.50	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			768.50420	837.508	16.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,419.40420	1,327.908	16.46	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			766.19240	834.939	16.48	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,427.09240	1,335.339	16.48	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			770.40850	839.250	16.49	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,433.10850	1,341.450	16.49	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			775.12110	844.389	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,417.82110	1,326.589	16.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			772.79610	841.813	16.47	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,425.49610	1,334.013	16.47	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,104.87970	1,191.419	14.77	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			921.27970	847.419	14.77	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,101.90490	1,188.086	14.79	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			928.30490	854.086	14.79	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,098.95520	1,184.773	14.82	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			935.35520	860.773	14.82	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			920.34000	998.078	16.31	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,396.44000	1,313.878	16.31	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			925.56350	1,003.748	16.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,381.66350	1,299.548	16.27	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			922.97980	1,000.906	16.29	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,389.07980	1,306.706	16.29	0.00	0	0
Total \$ / R Option											0.00	0	1,604,772
Total \$ / R											757,141,090.30	64,497	3,003,277
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.69590		11.54710			198,830.30	17	2,084
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.86510		11.71310			118,651.00	10	190
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.05490		11.89940			24,109.80	2	163
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.23120		12.07290			0.00	0	0
Total \$ / R MAXI Future											341,591.10	29	2,437
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			44,861.73180	59,017.469	13.03	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1,151.73180	427.469	13.03	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			30,073.37330	43,023.878	12.85	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			3,363.37330	1,433.879	12.85	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			46,711.70580	60,966.303	13.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			1,001.70580	376.303	13.12	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			45,784.49070	59,985.629	13.04	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			1,074.49070	395.629	13.04	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 MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			13,577.15760	9,429.558	11.76	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			55,209.22380	66,405.935	11.72	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			12,899.22380	8,895.935	11.72	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			54,545.34660	65,670.168	11.74	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			13,235.34660	9,160.168	11.74	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			53,887.15760	64,939.558	11.76	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			35,765.99740	29,258.714	12.69	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			55,597.28190	64,761.361	12.63	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			34,657.28190	28,271.361	12.63	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			55,149.45740	64,252.928	12.66	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			35,209.45740	28,762.928	12.66	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			54,705.99740	63,748.713	12.69	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			67,833.41210	76,268.132	12.95	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			45,543.41210	38,148.132	12.95	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			67,435.18400	75,816.924	12.98	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			46,145.18400	38,696.924	12.98	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			68,234.52320	76,723.289	12.92	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			44,944.52320	37,603.289	12.92	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										341,591.10	29	2,857
£ / R	On 16/03/2015	Foreign Exchange Future			18.02180		17.80290			9,281,227.00	515	39,495
£ / R	On 12/06/2015	Foreign Exchange Future			18.27170		18.04800			7,326,951.70	401	7,329
£ / R	On 14/09/2015	Foreign Exchange Future			18.55520		18.32680			3,711,040.00	200	1,251
£ / R	On 11/12/2015	Foreign Exchange Future			18.82340		18.59200			0.00	0	0
Total £ / R Future										20,319,218.70	1,116	48,075
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			2.18920	4.454	14.91	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			649.07050	458.809	12.01	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,087.17060	1,303.487	14.72	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			4.27060	1.687	14.72	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			1,499.05500	1,282.199	15.16	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			813.79130	1,027.430	14.11	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			10.89130	5.630	14.11	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			368.47010	556.043	12.58	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			65.57010	34.243	12.58	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			21.97050	50.609	12.01	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			1,838.06360	1,620.258	16.84	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			3.99880	7.956	13.67	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			1,201.09880	986.156	13.67	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			1.99940	4.085	15.11	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			1,489.09940	1,272.285	15.11	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			1.95500	3.999	15.16	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put			1,449.28920	1,232.654	14.91	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call			32.36490	73.982	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			539.46490	362.182	11.71	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			1.91180	3.915	15.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,509.01180	1,292.115	15.20	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			0.96360	2.058	16.84	0.00	0	21,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			227.34360	294.608	13.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			1,029.34360	872.908	13.47	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			225.35820	292.030	13.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			1,037.35820	880.330	13.49	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			229.34780	297.210	13.45	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			1,021.34780	865.509	13.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,133.29290	997.002	14.09	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,347.01030	7,575.377	20.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.21030	0.177	20.80	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			505.21690	598.279	14.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,118.41690	983.079	14.05	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			502.64420	595.232	14.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,125.84420	990.031	14.07	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			500.09290	592.202	14.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			820.49410	719.221	13.28	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			918.54180	1,047.997	13.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			826.54180	724.597	13.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			914.60870	1,043.392	13.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			832.60870	729.992	13.30	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			922.49410	1,052.621	13.28	0.00	0	0
Total £ / R Option											0.00	0	68,162
Total £ / R											20,319,218.70	1,116	116,237
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09798		0.09694			489.89	5	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09952		0.09845			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10126		0.10017			0.00	0	0
Total ¥ / R Future											489.89	5	14,558
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.34120	0.435	19.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,306.34120	1,202.635	19.70	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			696.33830	799.000	16.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			2.33830	1.200	16.99	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			35.87610	50.495	14.87	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			341.87610	252.695	14.87	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			887.74880	978.047	13.57	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			42.44880	26.347	13.57	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			256.09880	286.127	14.51	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			410.79880	334.427	14.51	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			70.81660	77.878	17.97	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,225.51660	1,126.178	17.97	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,087.33390	1,175.258	13.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			70.23390	48.858	13.03	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			446.57120	477.212	13.87	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			429.47120	350.812	13.87	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			194.86360	203.208	17.03	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,177.76360	1,076.808	17.03	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											489.89	5	14,558
€ / R	On	16/03/2015	Foreign Exchange Future			13.08240		12.96340			26,661,931.20	2,038	82,201
€ / R	On	01/06/2015	Foreign Exchange Future			13.26000		13.13790			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.28680		13.16450			6,975,570.00	525	99,051
€ / R	On	14/09/2015	Foreign Exchange Future			13.52170		13.39550			13,521,700.00	1,000	6,805
€ / R	On	11/12/2015	Foreign Exchange Future			13.74800		13.61860			0.00	0	1,550
€ / R	On	19/09/2016	Foreign Exchange Future			14.55140		14.41840			0.00	0	0
Total € / R Future											47,159,201.20	3,563	189,607
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.03100	0.107	22.44	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			196.35320	282.336	12.15	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			82.95320	49.936	12.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			1,038.17950	921.556	15.74	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.06230	0.204	20.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,976.66230	1,857.804	20.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			522.58920	637.533	12.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			9.18920	5.133	12.81	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			840.65140	726.868	15.09	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.05500	0.181	20.60	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			2,036.65500	1,917.781	20.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			113.73400	178.865	11.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			150.33400	96.465	11.90	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			1.57950	3.956	15.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,287.08670	1,168.957	16.56	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.03270	0.112	22.27	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,316.63270	2,197.712	22.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			21.75970	42.178	13.21	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			458.35970	359.778	13.21	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			4.05140	9.268	15.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,996.65980	1,877.796	20.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.02860	0.099	22.74	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,396.62860	2,277.699	22.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			1.43710	3.631	15.81	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			1,058.03710	941.231	15.81	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			0.48670	1.357	16.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,286.63440	2,167.717	22.09	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.02300	0.081	23.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,536.62300	2,417.681	23.57	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	14.95	Call			0.06100	0.200	20.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,986.66100	1,867.800	20.31	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.05980	0.196	20.37	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,346.63100	2,227.707	22.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.03050	0.105	22.50	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,356.63050	2,237.705	22.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.04980	0.165	20.90	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			2,086.64980	1,967.765	20.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.03440	0.117	22.09	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			77.94180	97.811	15.44	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,230.04180	1,127.811	15.44	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			77.17410	96.808	15.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,239.27410	1,136.808	15.47	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			76.41650	95.818	15.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,248.51650	1,145.818	15.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			69.36780	86.595	15.84	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,341.46780	1,236.594	15.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,283.81860	2,169.005	18.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			630.74150	733.218	11.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			116.24150	96.418	11.48	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			247.75480	308.558	12.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			483.25480	421.758	12.69	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,264.34760	2,149.678	18.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			225.49140	281.627	12.93	0.00	0	2,424
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			540.99140	474.827	12.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			38.58220	46.139	18.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,274.08220	2,159.339	18.83	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			38.31860	45.805	18.86	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			160.13050	200.971	13.82	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			775.63050	694.171	13.82	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			39.94130	47.865	18.68	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,225.44130	2,111.065	18.68	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			38.84760	46.478	18.80	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			152.85740	178.653	17.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,007.35740	1,906.953	17.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			152.08920	177.728	17.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,016.58920	1,916.028	17.63	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			153.63430	179.581	17.58	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,998.13430	1,897.881	17.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			316.52530	360.995	16.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,687.92530	1,602.995	16.55	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			315.28000	359.540	16.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,696.68000	1,611.540	16.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			314.04360	358.098	16.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,705.44360	1,620.099	16.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			187.93160	211.061	20.03	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,069.33160	2,963.061	20.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			522.21130	597.098	13.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			803.61130	749.098	13.72	0.00	0	6,076
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,403.19150	1,351.312	15.46	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			866.65710	948.241	15.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,388.25710	1,336.841	15.42	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			864.11440	945.474	15.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,395.71440	1,344.074	15.44	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			861.59150	942.712	15.46	0.00	0	0
Total € / R Option											0.00	0	290,389
Total € / R											47,159,201.20	3,563	479,996
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.11560		9.03600			0.00	0	8,460
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.20160		9.11980			460,080.00	50	9,860
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.30380		9.21980			0.00	0	777
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.40320		9.31700			0.00	0	0
Total AU\$ / R Future											460,080.00	50	19,097
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			98.88750	66.619	14.79	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			20.69090	30.718	15.63	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			384.69090	315.118	15.63	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			4.77460	7.261	17.43	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			668.77460	591.661	17.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			1,164.76850	1,085.598	21.64	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			1.56180	2.445	19.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			955.56180	876.845	19.93	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			1.50760	2.362	20.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			965.50760	886.762	20.02	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			134.88750	182.219	14.79	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			1.45480	2.279	20.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			975.45480	896.679	20.10	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			0.76850	1.198	21.64	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			39.80580	49.953	16.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			1,170.00580	1,098.353	16.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			768.36090	841.311	14.41	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			48.56090	39.711	14.41	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			565.09950	631.147	14.17	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			95.29950	79.547	14.17	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			145.45910	172.533	14.91	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			525.65910	470.933	14.91	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			336.86740	387.401	14.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			217.06740	185.801	14.12	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			40.57290	50.836	16.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			1,160.77290	1,089.236	16.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			112.74080	134.535	15.29	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			642.94080	582.935	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			39.05270	49.084	16.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			1,179.25270	1,107.484	16.88	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			261.63970	304.328	14.15	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			291.83970	252.728	14.15	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,223.85470	1,152.722	15.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			92.61120	105.342	15.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,232.81120	1,161.542	15.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			94.71330	107.715	15.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,214.91330	1,143.914	15.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			93.65470	106.522	15.51	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,079.71540	2,165.077	15.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			12.71540	11.877	15.31	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,030.33250	2,115.651	15.08	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			13.33250	12.451	15.08	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,980.98220	2,066.255	14.86	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			13.98220	13.055	14.86	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											460,080.00	50	25,906
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.35800		9.24450			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.48260		9.36630			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			0.22720	0.967	14.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			845.72720	732.967	14.82	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			0.21440	0.913	14.88	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			855.71440	742.913	14.88	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			0.20240	0.863	14.95	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			865.70240	752.863	14.95	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			720.57530	624.527	13.77	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			79.60360	100.493	13.70	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			703.30360	607.893	13.70	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			78.22660	98.811	13.73	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			711.92660	616.211	13.73	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			76.87530	97.127	13.77	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			62.99150		31.74810			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			0.08000		0.06000			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			12.32680		12.11040			36,980.40	3	3,117
CHF / R On 12/06/2015 Foreign Exchange Future			12.55140		12.32950			0.00	0	6,542
Total CHF / R Future								36,980.40	3	9,659
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Call			3.85740	9.089	14.99	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	12.99	Put			883.45740	672.289	14.99	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Call			3.76880	8.795	15.07	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.00	Put			893.36880	681.995	15.07	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Call			3.68300	8.512	15.14	0.00	0	0
CHF / R On 16/03/2015 Foreign Exchange Option	13.01	Put			903.28300	691.712	15.14	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			612.39270	775.242	12.12	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			142.89270	83.842	12.12	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			625.88300	792.126	12.17	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			136.38300	80.726	12.17	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			619.11350	783.669	12.14	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			139.61350	82.269	12.14	0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								36,980.40	3	9,659
CNH / R On 16/03/2015 Foreign Exchange Future			1.85720		1.83790			0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Future			1.86600		1.84740			0.00	0	0
Total CNH / R Future								0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Call			519.21930	697.313	13.40	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.79	Put			40.21930	25.313	13.40	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Call			434.65740	607.072	13.11	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.80	Put			55.65740	35.072	13.11	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Call			358.04950	520.140	12.82	0.00	0	0
CNH / R On 16/03/2015 Foreign Exchange Option	1.81	Put			79.04950	48.140	12.82	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			522.17850	635.066	12.47	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			448.17850	375.066	12.47	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			469.65120	576.378	12.38	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			495.65120	416.378	12.38	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			426.79700	527.175	12.46	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			552.79700	467.175	12.46	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			1.75490		1.73850			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			1.78550		1.76850			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.81950		1.80190			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			650.56030	764.298	13.38	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			365.56030	309.298	13.38	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			595.53410	704.732	13.42	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			410.53410	349.732	13.42	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			543.73410	648.323	13.47	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			458.73410	393.323	13.47	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			909.75590	1,037.563	13.29	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			490.75590	442.563	13.29	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,025.99410	1,160.082	13.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			406.99410	365.082	13.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			966.67560	1,097.662	13.24	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			447.67560	402.662	13.24	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			0.12770		0.12610			0.00	0	8
KES / R	On	11/12/2015	Foreign Exchange Future			0.12640		0.12390			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			0.05780		0.05710			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05230		0.05240			0.00	0	14,200
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04750		0.04780			0.00	0	81,701
Total NGN / R Future											0.00	0	101,407
Total NGN / R											0.00	0	101,407
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.11850		1.12270			0.00	0	317
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.11980		1.12390			0.00	0	300
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12170		1.12570			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12400		1.12800			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	617
Total QUANTO € / \$											0.00	0	617
RAIN	On	16/03/2015	Foreign Exchange Future			20,691.55000		20,474.96000			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			4.63250		4.60750			0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.59890		4.57630			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Call			0.23900	0.694	15.37	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	4.99	Put			382.73900	358.194	15.37	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Call			0.21910	0.636	15.55	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.00	Put			392.71910	368.136	15.55	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Call			0.20120	0.584	15.72	0.00	0	0
TRY / R On 16/03/2015 Foreign Exchange Option	5.01	Put			402.70120	378.084	15.72	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			14.19350	19.670	12.96	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			427.89350	410.771	12.96	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			13.58170	18.863	13.02	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			437.28170	419.963	13.02	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			12.99850	18.091	13.08	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			446.69850	429.191	13.08	0.00	0	0
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 16/03/2015 Foreign Exchange Future			1.68420		1.64330			0.00	0	12
ZMW / R On 12/06/2015 Foreign Exchange Future			1.63060		1.59070			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								825 458 651.59	69,263	1,797,761
Total Options								0.00	0	1,970,552
Grand Total:								825,458,651.59	69,263	3,768,313