



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: 17/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 17/12/2014 Foreign Exchange Future			11.62910		11.67700			0.00	0	0
\$ / R On 19/12/2014 Foreign Exchange Future			11.63070		11.67880			0.00	0	0
\$ / R On 23/12/2014 Foreign Exchange Future			11.63580		11.68570			2,001,357.60	172	0
\$ / R On 05/01/2015 Foreign Exchange Future			11.66080		11.71080			0.00	0	0
\$ / R On 12/01/2015 Foreign Exchange Future			11.67620		11.72540			2,008,306.40	172	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.70980		11.75780			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.71380		11.76170			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.76600		11.81300			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.76810		11.81490			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.77010		11.81690			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.79660		11.84270			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.80470		11.85070			1,767,057,347.70	149,691	1,189,964
\$ / R On 27/03/2015 Foreign Exchange Future			11.82740		11.87290			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.83770		11.88300			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.89360		11.93770			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.95360		11.99640			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.98040		12.02270			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.98660		12.02880			24,452,664.00	2,040	88,811
\$ / R On 26/06/2015 Foreign Exchange Future			12.01600		12.05760			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.08630		12.12650			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.14810		12.18700			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	10/09/2015	Foreign Exchange Future			12.17800		12.21630			0.00	0	285
\$ / R	On	14/09/2015	Foreign Exchange Future			12.18650		12.22460			0.00	0	26,064
\$ / R	On	28/09/2015	Foreign Exchange Future			12.21680		12.25410			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.28270		12.31760			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.34420		12.37680			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.37280		12.40430			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.37940		12.41060			6,189,700.00	500	35,832
\$ / R	On	21/12/2015	Foreign Exchange Future			12.40130		12.43190			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.57540		12.60530			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.58180		12.61170			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.76870		12.79800			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.77730		12.80660			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.97930		13.00780			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.98790		13.01640			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.17270		13.20050			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.18340		13.21130			0.00	0	0
Total \$ / R Future											1,801,709,375.70	152,575	1,360,858
\$ / R	On	17/12/2014	Foreign Exchange Option	11.42	Call			262.39990	209.100	17.92	0.00	0	0
\$ / R	On	17/12/2014	Foreign Exchange Option	11.42	Put			5.39990	0.000	17.92	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Call			521.89890	472.025	26.23	0.00	0	0
\$ / R	On	19/12/2014	Foreign Exchange Option	11.16	Put			3.09890	1.325	26.23	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Call			367.74570	315.894	23.56	0.00	0	10,000
\$ / R	On	19/12/2014	Foreign Exchange Option	11.32	Put			8.94570	5.194	23.56	0.00	0	10,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Call			124.26280	90.268	16.32	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.65	Put			88.56280	104.468	16.32	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Call			107.23130	78.601	16.63	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.68	Put			101.53130	122.801	16.63	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Call			3,385.70000	3,335.800	24.85	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	8.30	Put			0.00000	0.000	24.85	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Call			492.86910	444.768	20.09	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.20	Put			7.16910	8.968	20.09	0.00	0	0
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Call			309.80010	264.785	18.41	0.00	0	5,000
\$ / R	On	23/12/2014	Foreign Exchange Option	11.40	Put			24.10010	28.985	18.41	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			218.96120	190.759	13.88	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			88.16120	109.959	13.88	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Call			0.00000	110.502	14.55	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Put			0.00000	209.702	14.55	314,553.30	1,500	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			676.49210	627.883	14.27	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			5.69210	7.083	14.27	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			451.64950	409.367	14.04	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			20.84950	28.567	14.04	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			350.05610	312.531	13.98	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			39.25610	51.731	13.98	0.00	0	2,000
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			177.75270	159.789	13.78	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			152.35270	183.589	13.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			187.64660	168.639	13.72	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			142.24660	172.439	13.72	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			182.65100	164.168	13.75	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			147.25100	177.968	13.75	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			1.20400	1.541	22.59	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,513.40400	2,561.741	22.59	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			626.63980	588.498	12.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			18.83980	28.698	12.36	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			582.71060	546.606	12.51	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			24.91060	36.806	12.51	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			386.24540	362.282	13.21	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			78.44540	102.482	13.21	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,457.80930	3,409.812	26.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00930	0.012	26.36	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			965.16120	919.397	13.97	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			7.36120	9.597	13.97	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			275.95990	262.395	13.82	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Put			154.25990	188.595	13.82	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			287.01360	272.534	13.77	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			145.31360	178.734	13.77	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			704.11980	672.801	12.72	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			41.11980	56.801	12.72	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			381.53110	373.017	13.83	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			168.53110	207.017	13.83	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			7.15280	7.865	22.50	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,694.15280	2,741.865	22.50	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			1,026.55120	983.330	12.80	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			13.55120	17.330	12.80	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			706.85930	675.849	12.74	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			41.95930	57.749	12.74	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,514.92910	3,468.157	22.61	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.02910	0.057	22.61	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			650.24530	624.703	12.92	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			53.34530	74.603	12.92	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			332.27140	331.342	14.23	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			269.57140	314.742	14.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,357.74310	1,313.820	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			7.04310	9.120	12.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,114.05580	1,073.927	12.44	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			13.35580	19.227	12.44	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,754.64830	1,709.811	14.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			1.84330	2.382	18.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			28.69940	32.548	23.07	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,377.99940	2,427.848	23.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,850.75690	3,804.791	23.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.05690	0.091	23.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,068.62880	1,121.866	18.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			82.97280	89.642	18.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,232.27280	1,284.942	18.86	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,851.44140	2,805.697	20.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.74140	0.997	20.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,352.54330	2,307.082	18.13	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			789.73700	843.576	16.90	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			128.39210	136.162	17.21	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			857.69210	911.462	17.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.09730	0.149	27.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,149.39730	7,195.449	27.97	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			99.32880	106.566	18.15	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			0.00000	397.344	14.65	2,980,083.75	7,500	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			260.41230	265.496	14.95	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			399.71230	450.796	14.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			79.08100	85.285	19.03	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,278.38100	1,330.585	19.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			140.43700	148.276	16.90	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			241.08940	284.343	14.03	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			333.31940	333.197	14.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			282.61940	328.497	14.23	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			124.21180	131.938	17.33	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			883.51180	937.238	17.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			0.00000	292.045	14.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			164.71760	201.519	13.59	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			436.16700	428.978	13.72	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			185.46700	224.278	13.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			257.14950	262.363	14.99	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			406.44950	457.663	14.99	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			371.78940	369.043	14.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			131.00780	164.003	13.36	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			496.11200	484.824	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			145.41200	180.124	13.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			311.01640	313.795	14.42	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			310.31640	359.094	14.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			465.41760	456.219	13.59	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			82.49600	108.369	12.94	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			561.82410	546.183	13.20	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			111.12410	141.483	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			430.49000	423.692	13.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			189.79000	228.992	13.74	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			521.70780	508.703	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			34.97130	48.004	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			695.21620	670.492	12.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			64.51620	85.792	12.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			471.44040	461.831	13.56	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			160.74040	197.131	13.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			633.19600	613.069	12.94	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	16/03/2015	Foreign Exchange Option	10.99	Put			31.67590	43.730	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			883.44570	849.821	12.58	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			32.74570	45.121	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			548.22410	533.468	13.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			117.52410	148.768	13.25	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			865.67130	832.704	12.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			15.56540	22.266	12.46	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,066.86350	1,027.783	12.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			16.16350	23.083	12.47	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			670.94300	648.558	12.81	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			70.24300	93.858	12.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			892.37590	858.430	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			7.15310	9.263	12.83	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,161.66950	1,120.611	12.42	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			10.96950	15.911	12.42	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			874.54330	841.245	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			33.84330	46.545	12.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,076.26540	1,036.966	12.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			3.94830	5.111	14.98	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,536.07730	1,491.664	13.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			5.37730	6.964	13.83	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			973.96470	937.356	12.52	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			23.26470	32.656	12.52	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,347.85310	1,303.963	12.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			29.93450	33.593	25.76	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,007.03450	3,056.193	25.76	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			782.89970	757.941	12.83	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			59.99970	80.541	12.83	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			461.91760	457.510	13.81	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			44.03510	60.434	12.80	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			199.01760	240.110	13.81	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			359.18200	362.455	14.33	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			296.28200	345.055	14.33	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,093.77160	1,057.416	12.74	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			20.87160	30.016	12.74	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			876.93510	847.834	12.80	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			226.83530	236.856	15.80	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			583.83530	639.156	15.80	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			754.87420	732.204	12.83	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			71.87420	94.504	12.83	0.00	0	22,187
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			360.73310	373.454	14.82	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			423.03310	479.854	14.82	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			52.00870	59.933	26.50	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,264.30870	3,316.333	26.50	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,169.99800	1,138.789	12.91	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			32.29800	45.189	12.91	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			864.47850	845.049	12.90	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	28/04/2015	Foreign Exchange Option	11.15	Put			76.77850	101.449	12.90	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			355.21140	374.023	15.36	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			568.81140	630.423	15.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			76.76830	87.115	27.45	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,560.36830	3,613.515	27.45	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,113.23010	1,091.172	12.97	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			41.22850	57.508	12.98	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			56.83010	77.572	12.97	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			935.23510	920.911	12.95	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			88.83510	117.311	12.95	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			467.35360	482.145	14.40	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			370.95360	428.545	14.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,237.62850	1,211.108	12.98	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			470.74960	489.045	14.53	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			408.04960	468.645	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,116.36990	1,098.288	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			67.56990	91.688	13.00	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,099.24600	1,081.887	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			70.44600	95.287	13.00	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,031.73640	1,017.360	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,593.68360	1,651.798	19.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,341.64160	1,313.986	13.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			42.84160	57.386	13.17	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,322.91390	1,295.747	13.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			44.11390	59.147	13.12	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,189.03050	1,250.101	17.74	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,276.26370	1,250.380	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			47.46370	63.780	13.00	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			189.16360	206.575	18.42	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,380.36360	1,439.975	18.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			162.48360	178.398	19.10	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			325.55570	383.282	14.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			296.81920	317.785	16.38	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			828.01920	891.185	16.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			282.04390	302.664	16.60	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			883.24390	946.064	16.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			217.83050	236.701	17.74	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			224.48640	276.557	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			553.90900	568.980	14.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			315.10900	372.380	14.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			549.10990	564.412	14.08	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			320.30990	377.812	14.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			544.35570	559.882	14.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			150.90340	191.721	12.99	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			743.26850	747.932	13.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			164.46850	211.332	13.13	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			712.11220	718.617	13.26	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	11.50	Put			183.31220	232.017	13.26	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			653.28640	663.157	13.54	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			82.93640	110.760	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,015.11480	1,001.509	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			86.31480	114.909	13.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			855.09800	849.539	12.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			126.29800	162.939	12.99	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			779.70340	778.321	12.99	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,007.98810	997.324	12.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			100.38810	131.324	12.98	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			347.82130	369.634	15.98	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			750.22130	813.634	15.98	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			89.65560	97.342	27.32	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,912.05560	3,961.342	27.32	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,309.03130	1,284.569	13.00	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			51.43130	68.569	13.00	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			107.35600	116.290	27.07	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,130.85600	4,179.990	27.07	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,387.65750	1,365.088	12.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			61.15750	78.788	12.99	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,087.96800	1,078.859	12.94	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			111.46800	142.559	12.94	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			353.37320	374.607	16.50	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			936.87320	998.307	16.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			351.43550	371.993	17.00	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,134.43550	1,193.893	17.00	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			112.09990	117.891	26.54	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,425.09990	4,469.792	26.54	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,454.75160	1,434.340	12.95	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			67.75160	86.240	12.95	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,156.26500	1,148.369	12.89	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			119.26500	150.269	12.89	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			597.38920	618.769	14.69	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			541.08920	600.769	14.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			0.00000	223.720	20.25	33,558,045.00	150,000	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			0.00000	2,337.220	20.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			189.54180	202.060	20.93	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,544.94180	2,595.560	20.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			494.00400	516.529	15.60	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			769.40400	830.029	15.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			365.07560	385.474	17.12	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,200.47560	1,258.974	17.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			236.76530	251.790	19.51	0.00	0	85,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,012.16530	2,065.290	19.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			931.93970	936.971	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			217.33970	260.471	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			0.00000	917.585	13.08	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	Put			0.00000	271.085	13.08	13,554,235.00	50,000	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			669.13040	689.120	14.23	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			444.53040	502.620	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,089.56640	1,087.246	12.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			154.96640	190.746	12.92	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			945.67070	950.043	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			211.07070	253.543	13.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			938.78990	943.490	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			214.18990	256.990	13.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,678.47300	1,655.445	13.22	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			53.87300	68.945	13.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,337.63150	1,323.050	12.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			93.03150	116.550	12.75	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,320.25090	1,306.204	12.73	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			95.65090	119.704	12.73	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,715.35860	1,691.583	13.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			50.75860	65.083	13.27	0.00	0	18,946
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,529.11090	1,511.454	12.97	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			75.01090	94.654	12.97	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,229.52710	1,223.375	12.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			125.42710	156.575	12.81	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,041.13030	1,043.071	12.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			187.03030	226.271	12.96	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			351.73670	372.048	17.60	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,367.63670	1,425.248	17.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			255.51220	271.670	19.41	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,001.41220	2,054.870	19.41	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			125.90120	127.828	26.21	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,671.80120	4,711.028	26.21	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,298.72530	1,294.182	12.75	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			131.12530	161.482	12.75	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			354.66800	376.269	18.20	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,597.06800	1,653.569	18.20	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			141.89940	151.762	26.32	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,804.29940	4,849.062	26.32	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,598.16380	1,584.796	13.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			80.56380	102.096	13.00	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			134.91110	146.881	26.18	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,208.11110	5,252.681	26.18	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,663.05730	1,652.209	13.01	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			86.25730	108.009	13.01	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,358.79670	1,358.262	12.66	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			131.99670	164.062	12.66	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			355.19120	378.179	18.74	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,828.39120	1,883.980	18.74	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			710.49300	738.714	14.85	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			646.19300	705.914	14.85	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
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,277.23100	3,248.943	16.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			16.63100	19.543	16.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,227.78980	3,199.813	16.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			17.18980	20.413	16.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,178.36750	3,150.722	15.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,274.70480	1,333.432	17.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			441.07310	467.664	17.66	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,470.47310	1,528.264	17.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,207.91270	1,215.302	12.84	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			197.31270	235.902	12.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,117.53670	1,176.821	16.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			505.98440	533.823	16.80	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,195.38440	1,254.423	16.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,566.63650	1,561.682	12.84	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			106.03650	132.282	12.84	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			485.30480	512.832	17.05	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			17.76750	21.322	15.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,523.12100	1,519.179	12.78	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			112.52100	139.779	12.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,356.03140	1,356.842	12.63	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			145.43140	177.442	12.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			528.13670	556.221	16.55	0.00	0	1,197
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,418.86050	1,416.869	12.57	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			136.96050	165.569	12.57	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			353.82500	377.958	19.27	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,071.92500	2,126.658	19.27	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			134.38630	140.811	25.92	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,572.48630	5,609.511	25.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,722.63740	1,714.358	13.02	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			90.73740	113.058	13.02	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,427.30300	1,425.122	12.58	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			135.40300	163.822	12.58	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			834.58800	862.267	15.11	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			759.28800	816.867	15.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,032.36470	1,055.361	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			460.66470	513.561	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,027.80670	1,050.946	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			466.10670	519.147	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,023.28260	1,046.559	13.84	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			471.58260	524.759	13.84	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			769.10320	797.287	16.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,281.10320	1,338.587	16.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			774.18320	802.401	16.52	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,266.18320	1,323.701	16.52	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			771.63310	799.837	16.54	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,273.63310	1,331.137	16.54	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			781.16700	809.314	16.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,264.56700	1,322.014	16.50	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			778.60860	806.742	16.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,272.00860	1,329.442	16.52	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			776.06420	804.177	16.54	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,279.46420	1,336.877	16.54	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			939.95180	968.443	16.21	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,232.15180	1,289.143	16.21	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			937.09930	965.584	16.23	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,239.29930	1,296.284	16.23	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			942.81170	971.316	16.20	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,225.01170	1,282.016	16.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			949.88990	978.422	16.19	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,223.48990	1,280.522	16.19	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			947.02250	975.542	16.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,230.62250	1,287.642	16.20	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			944.16240	972.669	16.22	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,237.76240	1,294.769	16.22	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,305.90380	1,333.920	14.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			765.40380	821.220	14.56	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,313.55390	1,341.394	14.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			753.05390	808.694	14.52	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,309.72230	1,337.648	14.54	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			759.22230	814.948	14.54	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,108.59040	1,137.619	15.94	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,187.29040	1,244.219	15.94	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,105.45810	1,134.479	15.96	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,194.15810	1,251.079	15.96	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,102.33270	1,131.354	15.97	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,201.03270	1,257.954	15.97	0.00	0	0
Total \$ / R Option											50,406,917.05	209,000	1,479,090
Total \$ / R											1,852,116,292.75	361,575	2,839,948
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.80470		11.85070			118,047.00	10	1,482
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.98660		12.02880			0.00	0	98
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.18650		12.22460			0.00	0	25
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.37940		12.41060			0.00	0	0
Total \$ / R MAXI Future											118,047.00	10	1,605
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			78,723.07470	75,746.321	12.64	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			4,653.07470	6,276.321	12.64	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			64,812.86820	62,710.328	12.89	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			7,742.86820	10,240.328	12.89	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			80,443.30480	77,392.099	12.63	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			4,373.30480	5,922.099	12.63	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			79,581.41930	76,567.274	12.63	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Put			4,511.41930	6,097.274	12.63	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			85,509.79640	84,953.894	12.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			12,629.79640	16,293.894	12.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			84,741.26320	84,226.986	12.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			12,861.26320	16,566.986	12.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			86,281.48760	85,684.300	12.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			12,401.48760	16,024.300	12.99	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			29,230.63990	34,534.734	13.43	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			81,754.67180	83,203.899	13.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			28,294.67180	33,553.899	13.37	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			81,220.72760	82,692.374	13.40	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			28,760.72760	34,042.374	13.40	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			80,690.63990	82,184.734	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			35,399.74650	40,622.949	13.37	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			91,966.35740	94,088.786	13.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			35,906.35740	41,148.786	13.40	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			91,476.82920	93,618.211	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			36,416.82920	41,678.211	13.43	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			92,459.74650	94,562.948	13.37	0.00	0	0
Total \$ / R MAXI Option										0.00	0	420
Total \$ / R MAXI										118,047.00	10	2,025
£ / R	On	23/01/2015			18.36840		18.38710			0.00	0	0
£ / R	On	16/03/2015			18.52530		18.53980			177,842,880.00	9,600	33,237
£ / R	On	12/06/2015			18.79720		18.80470			0.00	0	5,582
£ / R	On	14/09/2015			19.09980		19.09960			0.00	0	710
£ / R	On	11/12/2015			19.39670		19.38590			0.00	0	0
Total £ / R Future										177,842,880.00	9,600	39,529
£ / R	On	23/01/2015					375.72340	380.743	12.94	0.00	0	0
£ / R	On	23/01/2015					88.91130	101.704	14.74	0.00	0	0
£ / R	On	23/01/2015					791.81130	823.304	14.74	0.00	0	0
£ / R	On	23/01/2015					87.31290	100.073	14.76	0.00	0	0
£ / R	On	23/01/2015					800.21290	831.673	14.76	0.00	0	0
£ / R	On	23/01/2015					85.74280	98.469	14.78	0.00	0	0
£ / R	On	23/01/2015					5.37550	5.756	19.31	0.00	0	9,605
£ / R	On	23/01/2015					2,658.27550	2,677.356	19.31	0.00	0	0
£ / R	On	23/01/2015					2.49700	2.813	21.07	0.00	0	4,700
£ / R	On	23/01/2015					3,315.39700	3,334.413	21.07	0.00	0	0
£ / R	On	23/01/2015					2.44390	2.758	21.12	0.00	0	2,416
£ / R	On	23/01/2015					441.07060	471.514	13.79	0.00	0	2,416
£ / R	On	23/01/2015					208.62340	232.343	12.94	0.00	0	9,605
£ / R	On	23/01/2015					244.94160	255.211	13.53	0.00	0	0
£ / R	On	23/01/2015					357.84160	386.811	13.53	0.00	0	4,700
£ / R	On	23/01/2015					198.17060	209.914	13.79	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	23/01/2015	Foreign Exchange Option	21.72	Put			3,335.34390	3,354.358	21.12	0.00	0	0
£ / R	On	23/01/2015	Foreign Exchange Option	19.11	Put			808.64280	840.069	14.78	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			236.74290	257.433	15.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			986.94290	1,022.134	15.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Call			1,846.87460	1,834.730	13.30	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	16.72	Put			27.07460	29.430	13.30	0.00	0	25,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			171.71580	190.979	15.64	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,271.91580	1,305.679	15.64	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Call			1,581.91030	1,573.275	13.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	17.00	Put			42.11030	47.975	13.02	0.00	0	5,592
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			307.40990	328.794	14.42	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			767.60990	803.494	14.42	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Call			245.39090	266.223	14.92	0.00	0	5,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.25	Put			955.59090	990.923	14.92	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			234.63380	255.282	15.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			994.83380	1,029.982	15.02	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			232.54130	253.153	15.04	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,002.74130	1,037.853	15.04	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			679.44440	713.209	14.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			724.74440	766.009	14.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			675.64790	709.412	14.16	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			730.94790	772.212	14.16	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			683.26360	717.023	14.13	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			718.56360	759.823	14.13	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			818.69240	814.999	13.51	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,119.95680	8,120.177	19.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.35680	0.377	19.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			966.51330	962.986	13.48	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			806.91330	803.186	13.48	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			962.39660	958.883	13.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			812.79660	809.083	13.49	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			958.29240	954.799	13.51	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,458.74970	1,508.754	13.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			572.84970	612.054	13.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,453.58420	1,503.658	13.32	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			577.68420	616.958	13.32	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,463.94250	1,513.870	13.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			568.04250	607.170	13.29	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											177,842,880.00	9,600	130,133
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10086		0.09999			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10251		0.10160			0.00	0	15,106
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10438		0.10341			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ¥ / R Future											0.00	0	18,932
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,010.23770	1,096.506	13.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			10.93770	10.705	13.35	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			268.84630	336.174	14.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			269.54630	250.374	14.73	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			59.70460	86.229	18.36	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,060.40460	1,000.429	18.36	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,197.83540	1,290.414	13.96	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			38.03540	39.114	13.96	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			463.25970	541.671	14.36	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			303.45970	290.371	14.36	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			178.34710	220.936	17.30	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,018.54710	969.636	17.30	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,432.94360	1,530.227	15.80	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			91.84360	92.527	15.80	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			722.39710	806.997	15.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			381.29710	369.297	15.99	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			369.20810	427.798	18.26	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,028.10810	990.098	18.26	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	18,932
€ / R	On	18/12/2014	Foreign Exchange Future			14.58270		14.61990			0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Future			14.65570		14.69080			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.70580		14.73960			16,779,317.80	1,141	75,591
€ / R	On	01/06/2015	Foreign Exchange Future			14.91440		14.94360			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.94430		14.97290			0.00	0	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			15.21190		15.23600			30,423.80	2	6,715
€ / R	On	11/12/2015	Foreign Exchange Future			15.47760		15.49410			0.00	0	0
Total € / R Future											16,809,741.60	1,143	93,400
€ / R	On	18/12/2014	Foreign Exchange Option	14.34	Call			289.53230	251.474	24.87	0.00	0	5,000
€ / R	On	18/12/2014	Foreign Exchange Option	14.34	Put			9.63230	8.774	24.87	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			756.09860	748.090	12.45	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			55.29860	82.390	12.45	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			747.98000	740.404	12.47	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			57.18000	84.704	12.47	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			739.90650	732.764	12.49	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			59.10650	87.064	12.49	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			458.36910	466.448	13.15	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			177.56910	220.748	13.15	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			765.80600	818.531	15.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			45.93140	68.197	12.44	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			813.53770	812.175	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	15.00	Put			532.03030	587.287	14.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			797.87700	797.383	12.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			1,355.29260	1,331.680	12.60	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			15.69260	25.880	12.60	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			985.53140	973.997	12.44	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			742.00610	795.040	15.27	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			286.78240	308.447	14.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			73.93770	106.375	12.47	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			289.91910	311.618	14.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			490.31910	545.818	14.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			271.63030	293.087	14.50	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			805.96100	858.149	15.50	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			257.34550	278.526	14.64	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			78.27700	111.583	12.50	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			631.24370	639.645	12.89	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			141.64370	183.845	12.89	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			201.60610	220.840	15.27	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			921.35460	972.178	15.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			195.40600	214.331	15.36	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			497.18240	552.647	14.36	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			283.67960	305.309	14.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			504.07960	559.509	14.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			185.56100	203.949	15.50	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			193.38870	212.208	15.39	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			773.78870	826.408	15.39	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			567.74550	622.726	14.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			208.03190	227.568	15.19	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			718.43190	771.768	15.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			160.95460	177.978	15.90	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			839.81040	861.889	12.80	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			206.21040	257.489	12.80	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			778.61040	803.447	12.99	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			245.01040	299.047	12.99	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			852.51190	874.002	12.76	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			198.91190	249.602	12.76	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			846.14340	867.928	12.78	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			202.54340	253.528	12.78	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,621.48700	1,609.314	12.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			48.58700	65.014	12.67	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			411.31760	445.742	14.93	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			788.41760	851.441	14.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			400.39890	434.499	15.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			817.49890	880.199	15.02	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			397.72130	431.745	15.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			824.82130	887.445	15.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			395.06990	429.008	15.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			832.16990	894.708	15.07	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			698.91270	773.719	14.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			681.39630	732.023	14.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			705.39630	780.123	14.44	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			688.50510	739.236	14.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			692.50510	767.336	14.40	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			684.91270	735.619	14.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			519.95190	593.239	13.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			1,019.51360	1,076.360	13.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			525.41360	598.760	13.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			530.90120	604.305	13.56	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			560.08140	605.227	16.42	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,565.98140	1,627.627	16.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,744.81040	1,768.477	12.43	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			150.71040	190.877	12.43	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			1,024.05190	1,080.839	13.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			1,015.00120	1,071.905	13.56	0.00	0	0
Total € / R Option											0.00	0	224,565
Total € / R											16,809,741.60	1,143	317,965
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.59880		9.66170			0.00	0	22,001
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.68930		9.74910			0.00	0	7,620
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.79420		9.85080			0.00	0	600
Total AU\$ / R Future											0.00	0	30,221
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			440.63910	497.930	13.28	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			610.54490	670.865	13.87	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			373.09730	340.205	12.14	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			111.39730	141.405	12.14	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			203.52720	189.490	12.45	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			241.82720	290.690	12.45	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			112.33910	106.730	13.28	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			110.01510	104.605	13.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			448.31510	505.805	13.31	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			107.73750	102.522	13.34	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			456.03750	513.722	13.34	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			72.24490	69.665	13.87	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			151.14370	151.294	13.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			662.04370	721.994	13.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			155.24350	155.203	13.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			646.14350	705.903	13.25	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			153.16330	153.235	13.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			654.06330	713.935	13.28	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			749.11960	806.916	13.83	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			247.60790	248.885	13.86	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			756.80790	814.685	13.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			252.34850	253.374	13.81	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			741.54850	799.174	13.81	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			249.91960	251.116	13.83	0.00	0	0
Total AU\$ / R Option											0.00	0	603
Total AU\$ / R											0.00	0	30,824
CAD/ R	On	16/03/2015	Foreign Exchange Future			10.12060		10.19770			0.00	0	75
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.25580		10.32940			0.00	0	0
Total CAD/ R Future											0.00	0	75
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			278.06900	245.498	11.55	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			170.36900	214.898	11.55	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			272.61860	240.626	11.56	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			174.91860	220.026	11.56	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			267.24330	236.313	11.59	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			179.54330	225.713	11.59	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			175.03990	221.055	11.71	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			506.65320	478.208	11.68	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			167.25320	212.408	11.68	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			500.51970	472.506	11.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			171.11970	216.706	11.69	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			494.43990	466.855	11.71	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	75
CF CANDCO	On	16/03/2015	Foreign Exchange Future			343.73440		345.17770			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	05/01/2015	Foreign Exchange Future			153.08250		172.07820			0.00	0	5,000
Total CF CANDO CAGB Future											0.00	0	5,000
Total CF CANDO CAGB											0.00	0	5,000
CHF / R	On	16/03/2015	Foreign Exchange Future			12.25390		12.27800			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			12.46300		12.47830			0.00	0	6,452
Total CHF / R Future											0.00	0	8,760
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			127.80740	143.588	16.54	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			839.80740	879.688	16.54	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			126.12710	141.854	16.56	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			848.12710	887.954	16.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			124.46800	140.143	16.59	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			856.46800	896.243	16.59	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			805.09580	828.465	13.34	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			166.79580	205.465	13.34	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			798.34750	821.863	13.35	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			170.04750	208.863	13.35	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			791.63880	815.596	13.37	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			173.33880	212.596	13.37	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,760
CNH / R	On	16/03/2015	Foreign Exchange Future			1.88500		1.89210			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.90040		1.90650			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,118.96770	1,077.706	12.51	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			97.96770	127.706	12.51	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			1,037.11780	1,001.278	12.56	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			116.11780	151.278	12.56	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			959.95930	928.105	12.61	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			138.95930	178.105	12.61	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			434.47810	516.559	13.41	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,018.67600	1,034.029	13.29	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			353.67600	430.029	13.29	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			957.80000	976.115	13.35	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			392.80000	472.115	13.35	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			899.47810	920.559	13.41	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
KES / R	On	16/03/2015	Foreign Exchange Future			0.12800		0.12840			0.00	0	8
Total KES / R Future											0.00	0	8
Total KES / R											0.00	0	8
NGN / R	On	16/03/2015	Foreign Exchange Future			0.06190		0.06410			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05370		0.05600			0.00	0	56,554
Total NGN / R Future											0.00	0	56,886
Total NGN / R											0.00	0	56,886
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.24580		1.24380			0.00	0	60
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.24680		1.24480			0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$ Future											0.00	0	260
Total QUANTO € / \$											0.00	0	260
RAIN	On	16/03/2015	Foreign Exchange Future			21,889.58000		21,929.11000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Future			4.95760		4.97060			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.93620		4.94780			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			76.46640	87.946	10.55	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			95.86640	120.346	10.55	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			71.64990	83.992	10.59	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			101.04990	126.392	10.59	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			67.93810	80.186	10.62	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			107.33810	132.586	10.62	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			100.70540	114.108	10.11	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			142.90540	167.908	10.11	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			97.06200	110.423	10.15	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			149.26200	174.223	10.15	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			93.54220	106.845	10.18	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			155.74220	180.645	10.18	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			1.79730		1.78960			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.76010		1.74900			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											1 996 480 044.30	163,328	1,625,546
Total Options											50 406 917.05	209,000	1,795,282
Grand Total:											2,046,886,961.35	372,328	3,420,828