



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: 11/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/03/2015 Foreign Exchange Future			12.32200		12.22270			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			12.32580		12.22860			1,557,882,513.60	126,392	430,932
\$ / R On 17/03/2015 Foreign Exchange Future			12.32780		12.23060			739,668.00	60	1,280
\$ / R On 23/03/2015 Foreign Exchange Future			12.33970		12.24250			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.34780		12.25040			8,458,243.00	685	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			12.35380		12.25630			0.00	0	1,157
\$ / R On 01/04/2015 Foreign Exchange Future			12.35780		12.26030			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.35980		12.26230			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.37390		12.27620			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.41190		12.31420			980,540.10	79	2,729
\$ / R On 13/05/2015 Foreign Exchange Future			12.44200		12.34440			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.44610		12.34850			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.47050		12.37280			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.48470		12.38690			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.49690		12.39910			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.50300		12.40510			2,403,939,307.00	192,269	851,920
\$ / R On 26/06/2015 Foreign Exchange Future			12.53320		12.43570			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.54190		12.44450			35,117,320.00	2,800	8,000
\$ / R On 29/07/2015 Foreign Exchange Future			12.60530		12.50780			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.66860		12.57120			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.69920		12.60180			0.00	0	285

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 Future			12.70800		12.61050			8,552,484.00	673	71,983
\$ / R	On	28/09/2015	Foreign Exchange Future			12.73850		12.64090			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.80390		12.70580			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.86500		12.76640			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.89330		12.79460			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.89990		12.80110			30,030,967.20	2,328	51,408
\$ / R	On	21/12/2015	Foreign Exchange Future			12.92210		12.82320			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			13.04070		12.94140			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.10330		13.00390			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.11000		13.01060			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.28870		13.19210			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.29690		13.20050			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.49000		13.39660			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.49820		13.40500			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.67490		13.58440			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.68510		13.59490			0.00	0	0
Total \$ / R Future											4,045,701,042.90	325,286	1,439,209
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			443.57760	542.052	27.96	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			0.87760	0.052	27.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			2,128.60000	2,225.800	20.59	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.00000	0.000	20.59	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,908.60000	2,005.800	21.55	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.00000	0.000	21.55	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,728.60000	1,825.800	22.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			6,771.40000	6,674.200	70.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			4,228.60000	4,325.800	19.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	19.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			1,971.41050	1,874.216	33.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			3,228.60010	3,325.800	19.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00010	0.000	19.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,728.60000	2,825.800	19.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00000	0.000	19.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	70.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			596.66490	500.543	20.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.97240	2.359	22.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			773.37240	676.559	22.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			1.49610	1.802	22.53	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			822.89610	726.002	22.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.01050	0.016	33.07	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			298.32070	211.756	17.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			17.90640	24.248	18.29	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			369.30640	278.448	18.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			15.35590	20.531	18.56	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			396.75590	304.731	18.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			5.26490	6.343	20.46	0.00	0	10,000

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	12.00	Put			29.18950	12.844	18.18	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			218.04140	294.010	17.90	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			39.44140	18.210	17.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Call			210.40970	285.292	17.84	321,524.42	1,127	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Put			41.80970	19.492	17.84	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			26.92070	37.556	17.57	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			16.33530	6.620	18.68	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Call			299.87080	384.735	18.46	0.00	0	7,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Put			21.27080	8.935	18.46	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			266.03310	347.758	18.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			27.43310	11.958	18.24	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			257.78950	338.644	18.18	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Put			8.10840	3.023	19.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			389.40330	479.960	19.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			10.80330	4.160	19.02	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			343.86940	431.934	18.74	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			15.26940	6.134	18.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			334.93530	422.420	18.68	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			5.18780	1.849	19.58	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			474.19590	567.809	19.53	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			5.59590	2.009	19.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			436.13700	528.588	19.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			7.53700	2.788	19.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Call			426.70840	518.823	19.25	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			1.76630	0.649	20.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			580.96540	676.676	20.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			2.36540	0.877	20.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			512.72030	607.279	19.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			4.12030	1.479	19.83	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			483.78780	577.649	19.58	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			1.05320	0.383	21.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			679.73450	776.213	21.24	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			1.13450	0.413	21.24	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			630.24130	726.402	20.82	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			1.64130	0.602	20.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			620.36630	716.449	20.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			0.57850	0.209	21.98	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			759.22370	856.026	21.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			0.62370	0.226	21.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			729.38130	826.083	21.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			0.78130	0.283	21.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			689.65320	786.183	21.32	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			0.36740	0.133	22.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			809.02760	905.955	22.31	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			0.42760	0.155	22.31	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			779.13650	875.994	22.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			0.53650	0.194	22.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			769.17850	866.009	21.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			0.11670	0.043	23.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			928.77130	1,025.863	23.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			0.17130	0.063	23.30	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			878.85110	975.891	22.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			0.25110	0.091	22.89	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			828.96740	925.933	22.48	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			0.01400	0.003	24.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			1,208.61630	1,305.804	24.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			0.01630	0.004	24.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			1,008.69260	1,105.834	23.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			0.09260	0.034	23.96	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			978.71670	1,075.843	23.72	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			0.00250	0.000	24.08	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			1,238.61040	1,335.802	24.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			0.01040	0.002	24.47	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			1,228.61210	1,325.803	24.52	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			0.01210	0.003	24.52	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			1,218.61400	1,315.803	24.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.00020	0.000	23.42	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,438.60040	1,535.800	23.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.00040	0.000	23.60	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,428.60040	1,525.800	23.64	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.00040	0.000	23.64	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			1,328.60250	1,425.800	24.08	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.00000	0.000	22.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,718.60000	1,815.800	22.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.00000	0.000	22.38	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,528.60010	1,625.800	23.21	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.00010	0.000	23.21	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,478.60020	1,575.800	23.42	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			711.78890	808.283	20.46	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			1.18890	0.483	20.46	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			554.39760	649.351	19.34	0.00	0	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			3.79760	1.551	19.34	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			232.64180	298.382	15.78	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			80.14180	48.682	15.78	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			213.79750	276.421	15.83	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			91.29750	56.721	15.83	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			59.59270	79.189	17.37	0.00	0	10,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			347.09270	269.489	17.37	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,450.76860	1,548.030	21.61	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.36860	0.230	21.61	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,211.44910	1,308.462	20.34	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			1.04910	0.662	20.34	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			1,101.95680	1,198.831	19.66	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,599.71490	2,502.296	26.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			1.55680	1.031	19.66	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			649.11880	743.623	16.33	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			8.71880	5.823	16.33	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			467.52330	552.845	15.44	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			27.12330	15.045	15.44	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.11490	0.096	26.70	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,446.77880	1,544.102	20.26	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.47880	0.302	20.26	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,466.73900	1,564.076	20.36	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.43900	0.276	20.36	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,456.75840	1,554.089	20.31	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.45840	0.289	20.31	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			201.19180	252.688	15.97	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			180.89180	134.888	15.97	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			1,063.21040	1,159.781	18.00	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			2.91040	1.981	18.00	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			490.31620	573.323	15.06	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			38.01620	23.523	15.06	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			253.40310	308.037	15.65	0.00	0	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			187.20310	144.137	15.65	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			10.79960	11.028	27.27	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,846.59960	2,749.128	27.27	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,516.66840	1,614.084	16.34	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			2.46840	2.184	16.34	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,171.29450	1,267.144	14.73	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			7.09450	5.244	14.73	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			450.55070	519.509	14.95	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			136.35070	107.609	14.95	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			622.79840	701.766	14.47	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			98.39840	79.766	14.47	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			615.58200	692.928	14.50	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			107.08200	86.828	14.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			28.68510	29.756	27.26	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,135.88510	3,039.256	27.26	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,239.33110	1,335.013	14.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			16.53110	14.513	14.40	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			611.45920	685.729	14.50	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			9.83200	9.199	15.09	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			138.65920	115.230	14.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			431.35780	491.140	15.28	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			268.55780	230.640	15.28	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,580.07510	1,677.286	15.55	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			7.27510	6.786	15.55	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,442.63200	1,539.699	15.09	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			612.94940	685.785	14.50	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			156.04940	131.085	14.50	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			611.88400	683.561	14.53	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	09/06/2015	Foreign Exchange Option	11.96	Put			172.78400	146.661	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			10.97350	10.332	15.38	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			142.42470	160.470	19.14	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,197.32470	1,117.470	19.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			137.55920	154.892	19.27	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,232.45920	1,151.892	19.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			312.83380	354.376	16.40	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			537.73380	481.376	16.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			217.04040	246.075	17.60	0.00	0	47,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			811.94040	743.075	17.60	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			176.59190	199.567	18.33	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			991.49190	916.567	18.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			438.79200	495.636	15.45	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			333.69200	292.635	15.45	877,906.50	3,000	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			356.75970	403.500	15.97	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			451.65970	400.500	15.97	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			335.72680	380.022	16.17	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			490.62680	437.022	16.17	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			597.40010	667.334	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			192.30010	164.334	14.66	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			585.50780	654.583	14.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			200.40780	171.583	14.71	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			487.03930	548.256	15.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			281.93930	245.256	15.18	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			734.37530	816.527	14.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			119.27530	103.527	14.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			726.96970	808.829	14.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			121.86970	105.829	14.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			720.03380	801.165	14.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			124.93380	108.165	14.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			965.28690	1,054.458	14.19	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			60.18690	51.458	14.19	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			882.36210	969.405	14.24	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			77.26210	66.405	14.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			842.14790	928.010	14.27	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			87.04790	75.010	14.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,051.25540	1,142.252	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			46.15540	39.252	14.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,007.91280	1,098.034	14.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			52.81280	45.034	14.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			982.24840	1,071.808	14.18	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			57.14840	48.808	14.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,325.06900	1,421.823	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			19.96900	18.823	14.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,139.91160	1,232.446	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			34.81160	29.446	14.09	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,095.26920	1,187.070	14.11	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	11.35	Put			40.16920	34.070	14.11	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,440.81890	1,537.820	14.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			15.71890	14.820	14.85	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,421.45890	1,518.424	14.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			16.35890	15.424	14.79	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,344.28860	1,441.089	14.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			19.18860	18.089	14.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,684.64130	1,781.974	15.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			9.54130	8.974	15.59	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,665.03030	1,762.343	15.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			9.93030	9.343	15.53	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,616.07350	1,713.332	15.38	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			414.64870	464.934	15.84	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			438.94870	391.734	15.84	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			51.41200	53.892	27.95	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,495.71200	3,400.692	27.95	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,650.51150	1,746.795	15.25	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			14.81150	13.595	15.25	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,314.07200	1,409.781	14.35	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			28.37200	26.581	14.35	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			910.59040	995.002	14.13	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			96.09040	83.102	14.13	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,398.92380	1,493.250	14.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			41.12380	37.950	14.14	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			420.18960	463.132	16.44	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			622.38960	567.832	16.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			86.50840	88.624	28.29	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,728.70840	3,633.324	28.29	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,728.78950	1,824.721	14.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			20.98950	19.421	14.69	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			105.83590	116.146	28.82	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,034.63590	3,947.546	28.82	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,800.45520	1,895.804	14.67	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			29.25520	27.203	14.67	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,473.62300	1,567.365	14.12	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			52.42300	48.765	14.12	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			416.65430	454.482	17.05	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			815.45430	755.882	17.05	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			761.70900	824.849	14.55	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			319.90900	285.648	14.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,473.42990	1,566.756	13.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			62.92990	58.756	13.98	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,392.54910	1,485.286	13.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			72.04910	67.286	13.84	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,216.68340	1,302.111	13.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			22.67960	21.065	14.96	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			24.24450	22.531	14.89	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	10.98	Call			1,675.31880	1,769.802	14.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			44.81880	41.802	14.31	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			257.57270	278.427	19.83	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,647.07270	1,570.427	19.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,073.17960	2,169.065	14.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,910.50160	1,830.147	20.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			193.31160	207.597	21.30	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,162.81160	2,079.597	21.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			617.69160	670.001	15.56	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			507.19160	462.001	15.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,034.74450	2,130.531	14.89	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			884.09350	823.820	17.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			356.16410	386.065	18.17	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,145.66410	1,078.065	18.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,185.01800	1,269.746	13.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			114.51800	101.746	13.68	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			221.00160	238.147	20.59	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			127.86710	114.009	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			858.73560	930.646	14.15	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			248.23560	222.646	14.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,224.67000	1,310.267	13.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			104.17000	92.267	13.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			434.59350	471.820	17.20	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			106.18340	94.111	13.64	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,208.72650	1,293.979	13.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			108.22650	95.979	13.65	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,656.74710	1,751.140	14.28	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			46.24710	43.140	14.28	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,138.36710	1,222.009	13.75	0.00	0	500
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			126.02340	139.709	28.60	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,285.12340	4,201.208	28.60	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,331.20380	1,423.364	13.68	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			90.30380	84.864	13.68	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			414.82240	449.439	17.74	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			62.71670	58.801	14.02	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,043.92240	980.939	17.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			283.40850	306.168	19.74	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,642.50850	1,567.668	19.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,877.53160	1,972.654	14.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			36.63160	34.154	14.50	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,553.61670	1,647.301	14.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			416.45770	450.220	18.43	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,270.65770	1,206.320	18.43	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			149.55160	165.716	28.29	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,423.75160	4,341.816	28.29	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,948.09920	2,043.109	14.28	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			42.29920	39.209	14.28	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,626.48040	1,719.689	13.85	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			70.68040	65.789	13.85	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,693.37810	1,787.010	13.74	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			76.97810	72.009	13.74	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			417.04230	449.899	19.04	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,500.64230	1,434.899	19.04	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			151.43290	164.140	28.06	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,835.03290	4,749.140	28.06	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,013.27370	2,108.607	14.10	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			46.87370	43.607	14.10	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			890.66530	955.646	14.77	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			436.06530	402.346	14.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,656.77650	3,754.977	16.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.67650	5.077	16.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,607.13930	3,705.318	16.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.03930	5.418	16.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,557.52420	3,655.682	16.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,933.25060	1,862.848	20.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			290.82680	312.212	21.66	6,244,232.00	20,000	43,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,489.72680	2,412.312	21.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			622.42870	671.319	17.06	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			921.32870	871.419	17.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			993.08290	940.999	17.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			533.48990	575.311	17.94	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,172.38990	1,115.411	17.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,209.08390	1,290.640	13.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			207.98390	190.740	13.65	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			364.35060	392.748	20.23	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			0.00000	257.434	14.02	2,574,339.00	10,000	35,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			652.58670	703.730	16.80	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			851.48670	803.830	16.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,511.48230	1,605.540	13.47	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			110.38230	105.640	13.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			594.18290	640.899	17.32	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			152.52700	138.397	13.30	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,243.44190	1,325.836	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			192.34190	175.936	13.56	4,398,402.50	25,000	45,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,911.63860	2,007.376	13.90	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			60.53860	57.476	13.90	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			0.00000	1,157.334	14.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.42420	5.782	16.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,865.98980	1,961.577	13.85	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			64.88980	61.677	13.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,686.18080	1,781.086	13.66	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			85.08080	81.186	13.66	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,343.62700	1,428.297	13.30	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			414.92350	446.861	19.64	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	21/12/2015	Foreign Exchange Option	14.15	Put			1,741.72350	1,674.761	19.64	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			150.63970	161.627	27.78	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,197.43970	5,109.527	27.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,072.73420	2,168.797	13.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			49.53420	46.697	13.92	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,762.27830	1,857.264	13.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			79.07830	75.164	13.60	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,753.33800	1,848.286	13.59	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			80.13800	76.186	13.59	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			347.07290	372.538	22.10	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,805.67290	2,731.838	22.10	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,494.00660	1,584.237	12.97	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			152.60660	143.537	12.97	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,012.20670	1,071.579	14.67	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			538.30670	498.279	14.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			372.16240	391.525	22.73	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,111.56240	3,031.525	22.73	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,266.15980	1,338.069	13.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			295.55980	268.069	13.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,260.26470	1,332.000	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			299.66470	272.000	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,254.39570	1,325.966	13.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			303.79570	275.966	13.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,416.95410	1,493.193	12.72	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			206.35410	183.193	12.72	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			956.29510	1,010.510	17.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,054.19510	1,011.810	17.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			953.10040	1,007.701	17.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,061.00040	1,019.001	17.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			949.92770	1,004.376	17.14	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,067.82770	1,025.676	17.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			958.50440	1,013.013	17.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,068.00440	1,026.113	17.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			964.89600	1,019.161	17.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,054.39600	1,012.261	17.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			961.68920	1,016.349	17.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,061.18920	1,019.449	17.12	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,153.95560	1,206.159	16.94	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,067.35560	1,026.159	16.94	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,159.72690	1,212.206	16.89	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,053.12690	1,012.206	16.89	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,156.82990	1,209.177	16.92	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,060.22990	1,019.177	16.92	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,162.32850	1,214.476	16.94	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,067.32850	1,026.276	16.94	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,168.10610	1,220.528	16.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,053.10610	1,012.328	16.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,165.20600	1,217.497	16.91	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,060.20600	1,019.297	16.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,571.36540	1,633.607	14.87	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			626.96540	598.707	14.87	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,567.17170	1,629.273	14.90	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			632.77170	604.373	14.90	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,562.99410	1,624.955	14.93	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			638.59410	610.056	14.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,338.49270	1,392.558	16.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,053.59270	1,017.458	16.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,344.57920	1,398.905	16.63	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,039.67920	1,003.804	16.63	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,341.53140	1,395.723	16.66	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,046.63140	1,010.623	16.66	0.00	0	0
Total \$ / R Option											14,416,404.42	59,127	1,928,902
Total \$ / R											4,060,117,447.32	384,413	3,368,111
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			12.32580		12.22860			382,099.80	31	1,596
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.50300		12.40510			7,751,860.00	620	932
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.70800		12.61050			12,708.00	1	125
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.89990		12.80110			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.11000		13.01060			0.00	0	0
Total \$ / R MAXI Future											8,146,667.80	652	2,653
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			3.66810	1.407	24.95	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			111,863.96290	121,581.518	24.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			3.96290	1.518	24.87	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			94,874.69370	104,585.399	23.47	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			14.69370	5.399	23.47	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			113,863.39500	123,581.207	24.91	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			3.39500	1.207	24.91	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			112,863.66810	122,581.407	24.95	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			113,093.51130	122,332.849	14.09	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			3,583.51130	3,032.849	14.09	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			114,891.14880	124,158.461	14.08	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			3,381.14880	2,858.461	14.08	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			113,991.16450	123,244.623	14.09	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			3,481.16450	2,944.623	14.09	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			105,557.46610	113,711.002	13.86	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			15,507.46610	13,911.002	13.86	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			107,035.82990	115,228.782	13.84	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			14,985.82990	13,428.782	13.84	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			106,295.26080	114,468.556	13.85	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			15,245.26080	13,668.556	13.85	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			117,547.67250	125,618.908	13.74	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	11/12/2015	Foreign Exchange Option	11.85	Put				22,437.67250	20,628.908	13.74	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				116,884.46170	124,938.922	13.76	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				22,774.46170	20,948.922	13.76	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				118,213.56480	126,302.218	13.72	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				22,103.56480	20,312.218	13.72	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				45,838.14830	42,368.177	14.25	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				107,453.14730	113,865.202	14.27	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				46,393.14730	42,865.202	14.27	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				107,011.07180	113,365.500	14.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				46,951.07180	43,365.500	14.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				107,898.14830	114,368.177	14.25	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											8,146,667.80	652	3,073
£ / R	On 16/03/2015	Foreign Exchange Future			18.43720		18.44310				19,801,552.80	1,074	19,326
£ / R	On 12/06/2015	Foreign Exchange Future			18.69160		18.69870				11,140,193.60	596	24,018
£ / R	On 14/09/2015	Foreign Exchange Future			18.98960		18.99970				0.00	0	1,506
£ / R	On 11/12/2015	Foreign Exchange Future			19.27570		19.28580				0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.59410		19.60500				0.00	0	0
Total £ / R Future											30,941,746.40	1,670	44,850
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call			3.86770		3.228	18.24	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Put			113.61320		103.393	12.43	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call			1,723.16510		1,717.246	24.64	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put			0.06510		0.046	24.64	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Put			860.02620		865.460	18.61	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call			1,443.28390		1,437.324	22.37	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put			0.18390		0.124	22.37	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call			944.52380		938.139	18.30	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put			1.42380		0.939	18.30	0.00	0	3,500
£ / R	On 16/03/2015	Foreign Exchange Option	18.43	Call			126.71320		110.593	12.43	0.00	0	7,500
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put			1,197.67560		1,203.476	20.77	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call			11.45390		8.991	16.38	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put			568.35390		571.791	16.38	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call			3.26170		2.764	18.54	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put			850.16170		855.564	18.54	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call			3.12620		2.660	18.61	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put			810.76770		816.028	18.24	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Call			203.16650		187.809	13.17	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	18.31	Put			70.06650		60.609	13.17	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Call			2.99660		2.560	18.68	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.31	Put			869.89660		875.360	18.68	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call			0.77560		0.676	20.77	0.00	0	21,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			617.44050		651.106	15.04	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			462.48280		489.017	15.06	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	18.86	Put			623.78280	657.417	15.06	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,746.70240	1,739.031	13.65	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			48.00240	47.431	13.65	0.00	0	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			189.86630	207.525	17.14	0.00	0	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,491.16630	1,515.925	17.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			469.82650	496.424	15.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			611.12650	644.824	15.02	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			466.14050	492.706	15.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			825.59170	834.751	14.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			765.89170	785.151	14.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			821.38640	830.655	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			771.68640	791.055	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			817.20700	826.580	14.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			777.50700	796.980	14.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,019.84860	8,009.745	22.01	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.14860	0.145	22.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			575.10410	589.846	14.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,355.71790	1,360.421	14.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			579.91790	594.722	14.19	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,366.11690	1,370.685	14.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			570.31690	584.985	14.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,360.90410	1,365.546	14.18	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,361.50770	1,368.440	14.93	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			956.50770	974.340	14.93	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,357.48200	1,364.469	14.95	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			962.48200	980.369	14.95	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,365.54930	1,372.420	14.92	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			950.54930	968.320	14.92	0.00	0	0
Total £ / R Option											0.00	0	96,162
Total £ / R											30,941,746.40	1,670	141,012
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10157		0.10096			0.00	0	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10315		0.10254			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10502		0.10441			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10683		0.10621			0.00	0	0
Total ¥ / R Future											0.00	0	14,558
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.29380	0.318	25.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			904.19380	843.118	25.12	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,096.11550	1,157.208	27.98	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			0.01550	0.008	27.98	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			145.12910	182.848	17.25	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			49.02910	25.648	17.25	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,271.13320	1,329.131	15.83	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			17.13320	13.831	15.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			486.42870	523.452	16.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			232.42870	208.152	16.77	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			149.73340	162.453	19.53	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			895.73340	847.153	19.53	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,477.83480	1,537.650	15.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			36.63480	35.750	15.06	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			703.46880	752.213	15.66	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			262.26880	250.313	15.66	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			315.39970	342.676	18.15	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			874.19970	840.776	18.15	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,680.36540	1,740.948	15.13	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			59.56540	57.848	15.13	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			913.56120	964.903	15.60	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			292.76120	281.803	15.60	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			491.01710	526.101	17.94	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			870.21710	843.001	17.94	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,558
€ / R	On	16/03/2015	Foreign Exchange Future			13.03510		13.15240			2,020,440.50	155	68,361
€ / R	On	01/06/2015	Foreign Exchange Future			13.21160		13.33180			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.23730		13.35780			1,429,628.40	108	110,662
€ / R	On	14/09/2015	Foreign Exchange Future			13.47810		13.60250			0.00	0	25,005
€ / R	On	11/12/2015	Foreign Exchange Future			13.71320		13.83910			7,775,384.40	567	2,050
€ / R	On	14/03/2016	Foreign Exchange Future			13.98050		14.10880			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.51630		14.65750			0.00	0	0
Total € / R Future											11,225,453.30	830	206,078
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.01560	0.010	36.15	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Call			320.45360	217.454	16.29	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			18.05360	32.354	16.29	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			848.72830	965.322	22.85	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.04020	0.023	32.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,787.64020	1,904.923	32.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			703.53930	587.273	19.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			1.13930	2.173	19.22	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			650.45040	765.854	20.54	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.03400	0.020	33.16	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,847.63400	1,964.920	33.16	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			196.58090	110.945	15.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			44.18090	75.845	15.19	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			1.12830	0.422	22.85	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,098.00620	1,215.082	25.74	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.01680	0.011	35.86	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,127.61680	2,244.911	35.86	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
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			27.70650	10.580	17.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			275.30650	375.480	17.28	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			2.85040	0.955	20.54	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,807.63800	1,924.922	32.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.01400	0.009	36.63	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,207.61400	2,324.909	36.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			1.03390	0.392	23.08	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			868.63390	985.292	23.08	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			0.40620	0.182	25.74	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,097.61800	2,214.911	35.57	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.01040	0.007	37.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,347.61040	2,464.907	37.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.03910	0.022	32.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,797.63910	1,914.922	32.68	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.03800	0.022	32.78	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,157.61560	2,274.910	36.15	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.01530	0.010	36.25	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,167.61530	2,284.910	36.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.02970	0.018	33.64	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			1,897.62970	2,014.918	33.64	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.01800	0.011	35.57	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			128.99900	112.708	17.95	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,087.19900	1,191.108	17.95	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			127.75560	111.606	17.99	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,095.95560	1,200.006	17.99	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			126.52890	110.517	18.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,104.72890	1,208.917	18.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			115.03100	100.314	18.35	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,193.23100	1,298.714	18.35	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			96.11330	132.868	13.48	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,114.29910	2,227.664	21.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			64.81180	57.373	21.15	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,057.01180	2,170.073	21.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,145.73570	1,042.262	13.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			37.93570	54.962	13.48	0.00	0	22,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			803.91330	720.168	13.48	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,104.74090	2,218.055	21.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			338.98370	302.344	15.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			461.18370	545.044	15.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			368.23920	328.535	15.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			410.43920	491.235	15.09	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			62.09910	54.964	21.33	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			671.72840	764.918	16.24	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			166.33280	148.183	17.57	0.00	0	22,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,008.53280	1,110.883	17.57	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			62.98590	55.751	21.27	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,095.18590	2,208.451	21.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			62.54090	55.356	21.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			249.52840	222.218	16.24	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			914.58620	846.013	13.42	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			212.08620	267.913	13.42	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			267.39760	246.822	18.64	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,564.89760	1,668.722	18.64	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			224.78900	207.104	19.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,862.28900	1,969.004	19.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			223.67890	206.079	19.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,871.17890	1,977.979	19.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			222.57680	205.058	19.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,880.07680	1,986.958	19.52	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			693.86060	656.580	15.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			754.76060	843.380	15.62	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			432.93260	410.272	18.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,593.83260	1,697.072	18.40	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			431.28810	408.723	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,602.18810	1,705.523	18.42	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,071.12930	1,003.444	13.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			282.02930	340.244	13.30	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			261.55370	249.593	21.89	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,922.45370	3,036.393	21.89	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			434.58750	411.830	18.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,585.48750	1,688.630	18.37	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			779.95850	868.500	15.41	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			895.40980	855.880	15.44	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			786.60980	875.380	15.44	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			892.07630	852.532	15.46	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			793.27630	882.032	15.46	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			898.75850	859.000	15.41	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,363.51680	1,473.481	17.24	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,078.17370	1,047.001	17.26	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,370.67370	1,480.701	17.26	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,075.35050	1,044.225	17.28	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,377.85050	1,487.925	17.28	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,081.01680	1,049.781	17.24	0.00	0	0
Total € / R Option											0.00	0	353,471
Total € / R											11,225,453.30	830	559,549
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.33470		9.37050			1,026,817.00	110	7,663
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.41780		9.45520			0.00	0	11,323
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.52570		9.56470			381,028.00	40	817
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.63180		9.67150			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.75380		9.79350			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 AU\$ / R Future											1,407,845.00	150	19,803
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			8.31420	8.410	22.06	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			73.07790	52.136	18.43	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			102.57790	117.435	18.43	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			9.95300	7.580	22.17	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			339.45300	372.880	22.17	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			830.34330	865.914	29.88	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			1.87640	1.511	26.49	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			621.37640	656.811	26.49	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			1.79830	1.442	26.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			631.29830	666.742	26.65	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			378.81420	343.110	22.06	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			1.72420	1.376	26.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			641.22420	676.676	26.81	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			0.84330	0.614	29.88	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			99.03520	92.422	18.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			893.83520	924.622	18.61	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,083.12800	1,048.485	16.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			27.92800	30.685	16.77	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			858.05590	827.824	16.49	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			52.85590	60.024	16.49	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			298.47160	283.616	16.97	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			343.27160	365.816	16.97	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			582.56420	558.539	16.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			127.36420	140.739	16.47	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			100.52500	93.840	18.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			885.32500	916.039	18.59	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			241.01300	228.199	17.27	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			435.81300	460.399	17.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			97.56750	91.027	18.64	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			902.36750	933.227	18.64	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			483.49910	461.956	16.58	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			178.29910	194.156	16.58	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			962.33660	999.279	16.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			175.30190	173.260	16.90	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			970.60190	1,007.560	16.90	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			178.79080	176.718	16.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			954.09080	991.018	16.85	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			177.03660	174.979	16.88	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,432.04410	2,393.350	16.73	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			10.54410	11.550	16.73	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,382.49940	2,343.790	16.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			10.99940	11.990	16.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,332.97540	2,294.248	16.23	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.47540	12.448	16.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			682.60450	678.013	14.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			389.10450	424.213	14.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			677.83560	673.419	14.06	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			394.33560	429.619	14.06	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			687.40770	682.641	14.02	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			383.90770	418.841	14.02	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											1,407,845.00	150	26,612
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.65920		9.69660			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.78570		9.82410			0.00	0	1,631
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.93590		9.97650			0.00	0	0
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Put			414.61960	451.491	16.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			1.45750	0.819	16.59	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			394.85750	431.619	16.59	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1.33290	0.752	16.73	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			404.73290	441.552	16.73	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			1.21960	0.691	16.86	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			220.68470	210.356	15.54	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			406.58470	434.656	15.54	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			227.42550	216.770	15.48	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			393.32550	421.071	15.48	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			224.03150	213.541	15.51	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			399.93150	427.841	15.51	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			240.52330	260.106	13.67	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			568.27560	546.858	13.63	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			231.77560	250.958	13.63	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			562.62660	541.409	13.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			236.12660	255.509	13.65	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			557.02330	536.006	13.67	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CHF / R	On	16/03/2015	Foreign Exchange Future			12.23270		12.27240			0.00	0	3,141
CHF / R	On	12/06/2015	Foreign Exchange Future			12.45120		12.49090			0.00	0	6,542
CHF / R	On	14/09/2015	Foreign Exchange Future			12.71080		12.75080			0.00	0	0
Total CHF / R Future											0.00	0	9,683
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			2.18020	1.527	23.02	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			719.78020	758.827	23.02	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			2.09430	1.467	23.15	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
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			729.69430	768.767	23.15	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			2.01250	1.409	23.28	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			739.61250	778.709	23.28	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			758.70140	732.520	14.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			107.80140	121.320	14.07	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			750.88840	724.936	14.06	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			109.98840	123.736	14.06	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			743.11170	717.917	14.08	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			112.21170	126.717	14.08	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			554.87490	548.004	16.12	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			594.07490	627.204	16.12	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			551.32030	544.546	16.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			600.52030	633.746	16.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			547.78980	541.112	16.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			606.98980	640.312	16.18	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,683
CNH / R	On	16/03/2015	Foreign Exchange Future			1.96250		1.94710			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.96960		1.95470			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.98330		1.96860			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,571.17550	1,725.098	24.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			0.17550	0.098	24.52	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			1,471.28230	1,625.147	23.92	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			0.28230	0.147	23.92	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			1,371.45360	1,525.224	23.32	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			0.45360	0.224	23.32	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,322.97490	1,444.966	15.16	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			175.97490	148.966	15.16	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,245.36900	1,364.395	15.11	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			198.36900	168.395	15.11	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,171.36990	1,286.880	15.10	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			224.36990	190.880	15.10	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,101.28520	1,020.411	15.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			760.92700	832.776	15.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			974.92700	899.776	15.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			723.23880	792.198	15.36	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,037.23880	959.198	15.36	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			687.28520	753.411	15.45	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DKK / R	On	16/03/2015	Foreign Exchange Future			1.75020		1.76800			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.78120		1.79970			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.81760		1.83600			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			915.43990	800.034	16.10	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			318.43990	388.034	16.10	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			854.22890	743.795	16.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			357.22890	431.795	16.16	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			795.82920	690.389	16.22	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			398.82920	478.389	16.22	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,200.11530	1,090.413	15.05	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			440.11530	514.413	15.05	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,324.81630	1,206.968	14.90	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			364.81630	430.968	14.90	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,259.41550	1,147.595	14.98	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			399.41550	471.595	14.98	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			0.13430		0.13350			0.00	0	8
KES / R	On	12/06/2015	Foreign Exchange Future			0.13460		0.13430			0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.13340		0.13450			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13610		0.13540			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			0.06180		0.06130			0.00	0	5,506
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05590		0.05600			0.00	0	25,000
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05300		0.05260			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05170		0.05140			0.00	0	92,501
Total NGN / R Future											0.00	0	123,007
Total NGN / R											0.00	0	123,007
QUANTO €	On	16/03/2015	Foreign Exchange Future			1.05750		1.07550			0.00	0	317
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.05870		1.07680			0.00	0	301
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.06060		1.07870			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.06300		1.08110			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	618
Total QUANTO € / \$											0.00	0	618
RAIN	On	16/03/2015	Foreign Exchange Future			21,281.46000		21,264.86000			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
RAIN	On	12/06/2015	Foreign Exchange Future			21,534.30000		21,520.91000			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			4.70320		4.65620			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.66390		4.61740			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.63180		4.59160			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			1.41730	0.689	23.24	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			335.21730	287.489	23.24	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			1.31760	0.605	23.49	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			345.11760	297.405	23.49	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			1.22680	0.533	23.74	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			355.02680	307.333	23.74	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			33.57780	37.191	15.00	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			406.17780	363.291	15.00	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			32.27200	35.709	15.04	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			414.87200	371.809	15.04	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			31.01510	34.283	15.08	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			423.61510	380.383	15.08	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			162.10150	182.965	13.03	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			180.50150	161.165	13.03	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			171.48060	193.741	13.07	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			169.88060	151.941	13.07	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			166.42340	188.307	13.05	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			174.82340	156.507	13.05	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			1.70350		1.71150			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.65630		1.65430			0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.60010		1.60360			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											4 097 422 755.40	328,588	1,864,258
Total Options											14 416 404.42	59,127	2,385,764
Grand Total:											4,111,839,159.82	387,715	4,250,022