



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: 30/12/2014

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 05/01/2015 Foreign Exchange Future			11.58620		11.61620			0.00	0	0
\$ / R On 12/01/2015 Foreign Exchange Future			11.59970		11.63080			0.00	0	172
\$ / R On 28/01/2015 Foreign Exchange Future			11.62990		11.66050			0.00	0	3,432
\$ / R On 30/01/2015 Foreign Exchange Future			11.63360		11.66420			0.00	0	268
\$ / R On 25/02/2015 Foreign Exchange Future			11.68450		11.71520			0.00	0	2,671
\$ / R On 26/02/2015 Foreign Exchange Future			11.68650		11.71720			0.00	0	0
\$ / R On 27/02/2015 Foreign Exchange Future			11.68840		11.71920			0.00	0	1,263
\$ / R On 12/03/2015 Foreign Exchange Future			11.71420		11.74540			0.00	0	340
\$ / R On 16/03/2015 Foreign Exchange Future			11.72210		11.75360			123,961,207.50	10,575	1,188,345
\$ / R On 27/03/2015 Foreign Exchange Future			11.74400		11.77590			0.00	0	2,685
\$ / R On 01/04/2015 Foreign Exchange Future			11.75390		11.78610			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			11.80980		11.84200			0.00	0	2,700
\$ / R On 27/05/2015 Foreign Exchange Future			11.87000		11.90210			0.00	0	1,625
\$ / R On 09/06/2015 Foreign Exchange Future			11.89700		11.92910			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.90320		11.93530			47,612.80	4	88,182
\$ / R On 26/06/2015 Foreign Exchange Future			11.93220		11.96430			0.00	0	1,636
\$ / R On 29/07/2015 Foreign Exchange Future			12.00080		12.03250			0.00	0	250
\$ / R On 27/08/2015 Foreign Exchange Future			12.06110		12.09230			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.09020		12.12130			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.09850		12.12940			0.00	0	26,864
\$ / R On 28/09/2015 Foreign Exchange Future			12.12760		12.15840			0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Future			12.19170		12.22170			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.25190		12.28120			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.27980		12.30870			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.28630		12.31510			0.00	0	36,132
\$ / R	On	21/12/2015	Foreign Exchange Future			12.30780		12.33630			0.00	0	250
\$ / R	On	11/03/2016	Foreign Exchange Future			12.48210		12.50990			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.48850		12.51630			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			12.67580		12.70310			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.68440		12.71170			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			12.88680		12.91350			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.89540		12.92210			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.08050		13.10670			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.09130		13.11740			0.00	0	0
Total \$ / R Future											124,008,820.30	10,579	1,359,710
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Call			29.67300	20.579	13.20	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.76	Put			173.47300	194.379	13.20	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Call			343.53740	314.740	15.16	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.28	Put			7.33740	8.540	15.16	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Call			233.12270	205.427	13.64	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.40	Put			16.92270	19.227	13.64	0.00	0	2,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Call			92.87030	70.497	11.37	0.00	0	0
\$ / R	On	05/01/2015	Foreign Exchange Option	11.58	Put			56.67030	64.297	11.37	0.00	0	1,500
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Call			577.62250	548.046	18.18	0.00	0	5,000
\$ / R	On	05/01/2015	Foreign Exchange Option	11.04	Put			1.42250	1.846	18.18	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Call			90.63850	74.759	13.03	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.69	Put			149.83850	165.059	13.03	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Call			87.08150	71.612	13.10	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.70	Put			156.28150	171.912	13.10	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Call			94.32040	78.026	12.97	0.00	0	0
\$ / R	On	12/01/2015	Foreign Exchange Option	11.68	Put			143.52040	158.326	12.97	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Call			0.50120	0.545	25.26	0.00	0	300
\$ / R	On	28/01/2015	Foreign Exchange Option	14.27	Put			2,610.00120	2,640.645	25.26	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Call			526.13040	500.087	12.09	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.15	Put			15.63040	20.187	12.09	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Call			482.31810	457.286	12.23	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.20	Put			21.81810	27.386	12.23	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Call			291.96810	272.787	12.92	0.00	0	250
\$ / R	On	28/01/2015	Foreign Exchange Option	11.45	Put			81.46810	92.887	12.92	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Call			3,360.50000	3,329.904	29.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	8.30	Put			0.00000	0.004	29.28	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Call			864.47140	835.053	13.98	0.00	0	0
\$ / R	On	28/01/2015	Foreign Exchange Option	10.80	Put			3.97140	5.153	13.98	0.00	0	300
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Call			204.69090	189.160	13.49	0.00	0	10,000
\$ / R	On	30/01/2015	Foreign Exchange Option	11.62	Put			160.49090	175.560	13.49	0.00	0	0
\$ / R	On	30/01/2015	Foreign Exchange Option	11.64	Call			195.05550	179.965	13.54	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	30/01/2015	Foreign Exchange Option	11.64	Put			170.85550	186.365	13.54	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Call			610.51010	581.496	12.07	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	11.15	Put			45.31010	46.996	12.07	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Call			310.33420	289.831	13.36	0.00	0	250
\$ / R	On	25/02/2015	Foreign Exchange Option	11.60	Put			195.13420	205.331	13.36	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Call			3.59320	4.465	23.75	0.00	0	300
\$ / R	On	25/02/2015	Foreign Exchange Option	14.50	Put			2,788.39320	2,819.965	23.75	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Call			929.14720	902.284	13.37	0.00	0	0
\$ / R	On	25/02/2015	Foreign Exchange Option	10.80	Put			13.94720	17.784	13.37	0.00	0	300
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Call			3,417.21620	3,386.502	20.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	8.30	Put			0.01620	0.002	20.19	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Call			613.73760	584.454	12.08	0.00	0	0
\$ / R	On	26/02/2015	Foreign Exchange Option	11.15	Put			46.53760	47.954	12.08	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Call			561.99750	533.640	12.33	0.00	0	0
\$ / R	On	27/02/2015	Foreign Exchange Option	11.22	Put			62.79750	65.240	12.33	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Call			278.59450	261.028	14.07	0.00	0	0
\$ / R	On	12/03/2015	Foreign Exchange Option	11.78	Put			313.19450	326.828	14.07	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1,657.33190	1,627.216	15.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			3.73190	5.116	15.60	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,438.83420	1,409.312	14.40	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			5.23420	7.212	14.40	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,260.64070	1,231.824	13.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			7,246.43060	7,277.900	22.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			3,753.63030	3,722.140	23.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.03030	0.040	23.26	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			2,754.17610	2,722.875	20.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.57610	0.775	20.78	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			1,361.43070	1,385.840	19.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,255.22960	2,224.290	18.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			1.62960	2.191	18.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			22.73240	16.148	22.56	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			2,469.13240	2,494.048	22.56	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.03060	0.000	22.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			959.93780	982.993	17.51	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			82.69060	75.571	18.41	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			1,149.09060	1,173.471	18.41	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			68.64620	61.375	19.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,315.04620	1,339.275	19.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			65.03070	57.940	19.22	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			463.66150	480.428	14.94	0.00	0	598
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			117.19750	107.932	17.04	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			863.59750	885.832	17.04	0.00	0	300
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			107.05310	98.393	17.38	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			933.45310	956.293	17.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			103.53780	95.093	17.51	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			360.83940	375.494	14.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			244.36520	228.389	14.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			400.76520	416.289	14.57	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			220.10540	205.236	14.90	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Put			456.50540	473.136	14.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			217.26150	202.528	14.94	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			224.28060	233.654	13.48	0.00	0	1,070
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			315.07020	295.244	13.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			281.47020	293.144	13.79	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			282.49620	264.902	14.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			328.89620	342.802	14.12	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			264.43940	247.594	14.33	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			191.50990	199.872	13.30	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			399.61540	376.619	13.33	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			196.01540	204.519	13.33	0.00	0	200
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			373.02550	350.752	13.45	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			219.42550	228.652	13.45	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			367.88060	345.754	13.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			142.09740	148.801	13.00	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			451.20930	426.952	13.10	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			157.60930	164.852	13.10	0.00	0	14,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			427.68170	403.978	13.20	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			174.08170	181.878	13.20	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			405.10990	381.972	13.30	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			86.82740	91.419	12.57	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			554.91300	528.590	12.69	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			101.31300	106.490	12.69	0.00	0	12,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			488.30200	463.240	12.95	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			134.70200	141.140	12.95	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			475.69740	450.901	13.00	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			39.95790	42.799	12.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			774.89590	746.112	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			41.29590	44.012	12.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Call			612.42630	585.183	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			78.82630	83.083	12.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			590.42740	563.519	12.57	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			27.38950	31.264	12.53	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			800.98460	772.563	12.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			37.38460	40.463	12.38	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			792.25430	763.717	12.36	0.00	0	25,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			38.65430	41.617	12.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			783.55790	754.899	12.34	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			15.60540	19.966	12.79	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			981.83170	954.653	12.73	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			18.23170	22.553	12.73	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			972.54260	945.344	12.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			18.94260	23.244	12.71	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			880.98950	853.364	12.53	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			7.04070	9.724	13.41	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	10.51	Call			1,250.76190	1,221.992	13.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			7.16190	9.892	13.36	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,066.37220	1,039.207	12.88	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			12.77220	17.107	12.88	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,019.20540	992.066	12.79	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			25.70560	19.083	25.55	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			3,099.80560	3,125.083	25.55	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			698.57210	669.049	12.39	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			72.67210	75.049	12.39	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			402.98200	380.918	13.60	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			53.16790	53.930	12.31	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			237.08200	246.918	13.60	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			311.83210	293.922	14.21	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			345.93210	359.922	14.21	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,000.61370	967.597	12.12	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			24.71370	23.597	12.12	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			789.06790	757.930	12.31	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			672.73620	645.379	12.51	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			86.63620	91.479	12.51	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			199.21090	185.857	15.84	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			653.11090	671.957	15.84	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			329.20640	312.739	14.78	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			487.20640	502.939	14.78	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			52.64740	47.564	27.18	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,360.64740	3,387.764	27.18	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,082.23560	1,049.909	12.46	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			40.23560	40.109	12.46	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			786.48760	756.229	12.44	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			94.48760	96.429	12.44	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			334.32260	319.050	15.36	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			642.22260	659.050	15.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			77.18000	69.764	27.77	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,655.08000	3,679.763	27.77	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,033.82090	1,001.847	12.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			52.43230	52.006	12.51	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			71.72090	71.847	12.49	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			862.67090	832.047	12.47	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			110.57090	112.047	12.47	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			434.70530	416.663	14.30	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			432.60530	446.663	14.30	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,154.53230	1,122.006	12.51	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			443.24610	425.520	14.44	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			474.14610	488.520	14.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,024.42480	992.564	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			89.12480	89.364	12.51	0.00	0	75,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			959.58400	928.194	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			104.28400	104.994	12.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			791.29430	761.667	12.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			50.91930	49.388	12.52	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,237.76550	1,204.945	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			52.46550	51.745	12.52	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,193.90970	1,161.230	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			58.60970	58.030	12.52	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,468.57970	1,490.357	18.56	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			158.66340	149.256	19.28	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,683.36340	1,706.056	19.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			284.95600	271.593	16.44	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			909.65600	928.393	16.44	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,256.21930	1,222.588	12.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			965.75670	984.932	16.67	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			211.22670	200.285	17.88	0.00	0	70,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,275.92670	1,297.085	17.88	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			520.01180	499.680	13.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			374.71180	386.480	13.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			183.87970	173.557	18.56	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			380.30510	392.187	13.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			511.24030	491.132	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			385.94030	397.932	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			694.32330	670.159	12.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			209.02330	216.960	12.94	0.00	0	2,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			271.05670	258.132	16.67	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			230.25350	238.751	13.08	0.00	0	4,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			611.34430	588.873	13.37	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			276.04430	285.673	13.37	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			943.66220	912.405	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			108.36220	109.205	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			515.60510	495.387	13.95	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			155.99430	158.467	12.50	0.00	0	3,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			724.22030	699.504	12.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			188.92030	196.304	12.79	0.00	0	8,300
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,040.91360	1,008.947	12.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			85.61360	85.747	12.51	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			665.55350	641.951	13.08	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			938.95860	908.683	12.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			124.65860	126.483	12.52	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			334.75950	320.415	16.02	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			830.45950	848.215	16.02	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			87.16050	78.864	27.47	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,002.86050	4,026.664	27.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,228.02290	1,194.448	12.49	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			63.72290	62.248	12.49	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			104.52650	92.968	26.92	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,222.02650	4,242.168	26.92	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,308.12820	1,272.049	12.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			75.62820	71.249	12.41	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,022.78730	990.429	12.55	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			140.28730	139.629	12.55	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			344.91010	330.967	16.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			1,022.41010	1,040.167	16.62	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			346.69380	332.842	17.18	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,224.39380	1,241.742	17.18	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			113.83840	97.227	26.50	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,521.53840	4,536.127	26.50	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,378.34800	1,341.166	12.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			86.04800	80.066	12.46	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,093.55480	1,059.959	12.55	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			151.25480	148.860	12.55	0.00	0	250
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			578.54630	561.373	14.77	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			617.24630	631.173	14.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			482.85650	467.193	15.73	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			853.45650	868.693	15.73	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			361.01870	346.873	17.30	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,291.61870	1,308.373	17.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			211.68160	199.468	20.50	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,382.28160	2,400.968	20.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			882.89740	854.906	12.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			263.49740	266.407	12.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			863.57840	838.501	12.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			274.17840	280.001	12.91	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			191.89340	183.933	21.36	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,642.49340	2,665.433	21.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,032.82410	1,000.379	12.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			193.42410	191.879	12.62	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			895.93080	866.786	12.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			256.53080	258.286	12.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			237.40710	224.725	19.74	0.00	0	100,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,108.00710	2,126.225	19.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,599.89460	1,562.759	12.79	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			70.49460	64.259	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,267.40220	1,231.577	12.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			118.00220	113.077	12.36	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			646.20800	627.498	14.28	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			516.80800	528.998	14.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,251.50120	1,215.824	12.38	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			122.10120	117.324	12.38	0.00	0	34,545
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,636.15790	1,599.232	12.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			66.75790	60.732	12.86	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			889.39890	860.454	12.79	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			259.99890	261.954	12.79	0.00	0	15,000
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,455.01630	1,416.820	12.51	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			96.61630	89.220	12.51	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	28/09/2015	Foreign Exchange Option	11.15	Call			1,168.91600	1,133.333	12.48	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			160.51600	155.733	12.48	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			988.91380	958.740	12.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			230.51380	231.140	12.73	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			349.64750	335.273	17.78	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,461.24750	1,477.673	17.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			256.45070	242.868	19.61	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,098.05070	2,115.269	19.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			122.29080	108.879	26.27	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,763.89080	4,781.279	26.27	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,237.83710	1,201.836	12.40	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			166.13710	160.136	12.40	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			356.42640	341.086	18.38	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,694.72640	1,709.386	18.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			146.59160	126.016	26.11	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,904.89160	4,914.317	26.11	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,527.99030	1,486.406	12.46	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			106.29030	94.706	12.46	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			142.69360	126.695	26.18	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,311.49360	5,324.795	26.18	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,593.43090	1,550.086	12.38	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			112.23090	98.186	12.38	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,302.97130	1,263.991	12.29	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			171.77130	162.091	12.29	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			360.97440	345.924	18.95	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,929.77440	1,944.024	18.95	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			700.24630	685.015	15.03	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			731.54630	745.215	15.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,186.20540	3,154.128	15.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			21.10540	17.828	15.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,137.17420	3,104.437	15.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			22.07420	18.137	15.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,088.18670	3,054.748	15.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,292.77300	1,306.946	17.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			488.34780	473.651	17.28	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,373.24780	1,387.351	17.28	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			245.93130	240.834	12.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,023.50110	996.454	12.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			318.40110	320.154	12.91	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			326.14140	310.862	20.09	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,381.04140	2,394.562	20.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			507.87300	493.246	17.02	0.00	0	13,248
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			135.70580	120.941	12.18	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,458.14040	1,415.470	12.14	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			143.04040	129.170	12.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			446.45580	431.566	17.89	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,571.35580	1,585.266	17.89	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	11/12/2015	Foreign Exchange Option	11.40	Call			1,161.03130	1,127.134	12.61	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			23.08670	18.448	15.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,302.81870	1,263.860	12.32	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			187.71870	177.560	12.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			528.74900	514.184	16.77	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,213.64900	1,227.884	16.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,500.80580	1,457.241	12.18	0.00	0	4,331
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,360.47270	1,321.476	12.20	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			174.17270	163.676	12.20	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			363.73410	348.417	19.52	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,177.43410	2,190.617	19.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			140.64150	125.162	26.08	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,674.34150	5,687.362	26.08	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,654.36490	1,606.861	12.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			118.06490	99.061	12.24	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,367.91590	1,328.778	12.19	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			171.61590	160.978	12.19	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			830.05910	815.863	15.40	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			850.15910	863.763	15.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,010.53210	991.748	14.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			544.23210	553.248	14.01	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,006.34240	987.656	14.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			550.04240	559.156	14.04	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,014.74840	995.866	13.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			538.44840	547.366	13.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			779.80550	767.932	16.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,376.70550	1,392.132	16.91	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			777.38430	765.497	16.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,384.28430	1,399.697	16.93	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			782.23960	770.344	16.89	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,369.13960	1,384.544	16.89	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			786.82110	774.911	16.90	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,375.12110	1,390.511	16.90	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			784.38620	772.492	16.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,382.68620	1,398.092	16.92	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			789.26880	777.337	16.87	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,367.56880	1,382.937	16.87	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			952.77080	941.776	16.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,329.27080	1,344.976	16.60	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			950.01090	939.056	16.62	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,336.51090	1,352.256	16.62	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			947.26420	936.342	16.64	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,343.76420	1,359.542	16.64	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			957.12090	946.201	16.61	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,335.02090	1,350.801	16.61	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			954.36040	943.480	16.63	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,342.26040	1,358.080	16.63	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	On	19/09/2016	Foreign Exchange Option	13.29	Call			959.88790	948.936	16.59	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,327.78790	1,343.536	16.59	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,317.15320	1,304.322	15.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			860.45320	873.822	15.00	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,313.51950	1,300.772	15.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			866.81950	880.272	15.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,320.80540	1,307.884	14.98	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			854.10540	867.384	14.98	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,116.74820	1,106.392	16.37	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,299.34820	1,315.092	16.37	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,113.71980	1,103.410	16.39	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,306.31980	1,322.110	16.39	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,119.78270	1,109.387	16.36	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,292.38270	1,308.087	16.36	0.00	0	0
Total \$ / R Option											0.00	0	1,471,250
Total \$ / R											124,008,820.30	10,579	2,830,960
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			11.72210		11.75360			0.00	0	1,469
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			11.90320		11.93530			0.00	0	89
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.09850		12.12940			0.00	0	15
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.28630		12.31510			0.00	0	0
Total \$ / R MAXI Future											0.00	0	1,573
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			5,498.75950	5,688.205	12.21	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			56,894.45120	54,238.328	12.64	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			9,534.45120	10,028.328	12.64	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Call			71,527.76710	68,545.143	12.20	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.09	Put			5,167.76710	5,335.143	12.20	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Call			70,691.27680	67,692.617	12.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			5,331.27680	5,482.617	12.19	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			69,858.75950	66,898.205	12.21	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			79,129.43380	76,166.676	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			15,599.43380	15,846.676	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			78,402.00100	75,522.498	12.53	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			15,872.00100	16,202.498	12.53	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			79,860.27330	76,888.045	12.50	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			15,330.27330	15,568.044	12.50	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			78,403.66490	76,158.563	13.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			34,463.66490	35,308.563	13.36	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			77,908.29300	75,675.027	13.39	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			34,968.29300	35,825.027	13.39	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			77,416.47950	75,195.448	13.42	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			35,476.47950	36,345.448	13.42	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			42,566.69460	43,263.870	13.47	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			89,619.12460	87,449.923	13.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				43,109.12460	43,819.923	13.51	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				89,164.66700	87,009.118	13.54	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				43,654.66700	44,379.118	13.54	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				90,076.69460	87,893.870	13.47	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											0.00	0	1,993
£ / R	On 23/01/2015	Foreign Exchange Future			18.07850		18.10450				0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Future			18.22790		18.25560				1,822,790.00	100	33,393
£ / R	On 12/06/2015	Foreign Exchange Future			18.49610		18.52370				0.00	0	5,582
£ / R	On 14/09/2015	Foreign Exchange Future			18.78980		18.81540				0.00	0	1,620
£ / R	On 11/12/2015	Foreign Exchange Future			19.07980		19.10110				0.00	0	0
Total £ / R Future											1,822,790.00	100	40,595
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Call				185.47820	179.068	13.10	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Call				24.41390	24.078	14.82	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.09	Put				1,009.91390	1,035.578	14.82	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Call				23.94660	23.617	14.86	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.10	Put				1,019.44660	1,045.117	14.86	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Call				23.48950	23.166	14.90	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Call				1.01680	0.963	21.51	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	21.04	Put				2,936.51680	2,962.463	21.51	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Call				0.45100	0.418	23.54	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	21.70	Put				3,595.95100	3,621.918	23.54	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Call				0.44460	0.412	23.62	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Put				599.24700	623.281	13.82	0.00	0	2,416
£ / R	On 23/01/2015	Foreign Exchange Option	18.22	Put				300.97820	320.568	13.10	0.00	0	9,605
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Call				100.20720	97.209	13.59	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	18.50	Put				495.70720	518.709	13.59	0.00	0	4,700
£ / R	On 23/01/2015	Foreign Exchange Option	18.63	Call				73.74700	71.781	13.82	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	21.72	Put				3,615.94460	3,641.912	23.62	0.00	0	0
£ / R	On 23/01/2015	Foreign Exchange Option	19.11	Put				1,028.98950	1,054.666	14.90	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Call				165.46110	155.364	15.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.29	Put				1,199.86110	1,217.464	15.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,573.36110	1,545.428	13.35	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				37.76110	37.528	13.35	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Call				115.85090	107.742	15.87	0.00	0	21,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.64	Put				1,500.25090	1,519.842	15.87	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				1,314.60590	1,286.470	12.81	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				59.00590	58.570	12.81	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Call				220.00240	207.801	14.83	0.00	0	570
£ / R	On 16/03/2015	Foreign Exchange Option	19.00	Put				964.40240	979.901	14.83	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				172.33520	161.989	15.29	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				1,166.73520	1,184.089	15.29	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	19.30	Call				163.78340	153.749	15.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			1,208.18340	1,225.849	15.36	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			162.12500	152.149	15.38	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			1,216.52500	1,234.249	15.38	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			582.99680	564.993	14.59	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			909.29680	918.893	14.59	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			579.78930	561.843	14.61	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			916.08930	925.743	14.61	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			586.22890	568.168	14.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			902.52890	912.068	14.57	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,029.57370	1,040.060	15.06	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,836.12160	7,810.491	20.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.72160	0.691	20.68	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			892.01770	876.794	15.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,016.61770	1,026.994	15.02	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			888.49060	873.319	15.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,023.09060	1,033.519	15.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			884.97370	869.860	15.06	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,348.64330	1,333.181	13.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			747.54330	753.381	13.95	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,344.09700	1,328.699	13.96	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			752.99700	758.899	13.96	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,353.20810	1,337.681	13.93	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			742.10810	747.881	13.93	0.00	0	0
Total £ / R Option											0.00	0	90,604
Total £ / R											1,822,790.00	100	131,199
¥ / R	On	16/03/2015	Foreign Exchange Future			0.09848		0.09748			0.00	0	3,826
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10010		0.09909			0.00	0	11,837
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10191		0.10087			0.00	0	0
Total ¥ / R Future											0.00	0	15,663
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			777.97930	867.836	13.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			30.17930	20.036	13.75	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			175.37870	207.344	15.33	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			427.57870	359.544	15.33	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			36.13890	42.541	18.92	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			1,288.33890	1,194.741	18.92	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			983.81080	1,069.383	14.15	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			75.31080	59.083	14.15	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			368.71180	411.609	15.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			460.21180	401.309	15.20	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			145.30080	160.567	18.17	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,236.80080	1,150.267	18.17	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,225.34720	1,305.511	15.57	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			138.74720	114.811	15.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			610.57920	656.837	16.44	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			523.97920	466.137	16.44	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			317.96310	339.018	18.80	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,231.36310	1,148.318	18.80	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	15,663
€ / R	On	23/02/2015	Foreign Exchange Future			14.23290		14.29520			0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Future			14.28120		14.34450			0.00	0	75,588
€ / R	On	01/06/2015	Foreign Exchange Future			14.48470		14.54880			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			14.51440		14.57850			0.00	0	11,094
€ / R	On	14/09/2015	Foreign Exchange Future			14.77320		14.83630			0.00	0	6,707
€ / R	On	11/12/2015	Foreign Exchange Future			15.03010		15.09160			0.00	0	0
Total € / R Future											0.00	0	93,389
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Call			454.47910	410.428	12.44	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	13.99	Put			149.27910	167.528	12.44	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Call			448.23790	404.507	12.46	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.00	Put			153.03790	171.607	12.46	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Call			442.05310	398.648	12.48	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.01	Put			156.85310	175.748	12.48	0.00	0	0
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Call			246.29430	218.188	13.46	0.00	0	2,000
€ / R	On	23/02/2015	Foreign Exchange Option	14.41	Put			361.09430	395.288	13.46	0.00	0	2,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			1,085.51590	1,134.973	16.46	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			116.78500	128.866	12.22	0.00	0	15,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			529.68690	483.604	12.58	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			821.17240	865.641	15.38	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			517.62350	472.086	12.62	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			987.06700	927.237	12.02	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			42.56700	46.037	12.02	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			661.28500	610.066	12.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			1,059.18140	1,108.241	16.35	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			175.06630	155.305	15.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			185.18690	202.404	12.58	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			177.01800	157.065	15.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			772.51800	815.865	15.19	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			165.67240	146.841	15.38	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			1,129.70090	1,179.791	16.63	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			156.84880	139.136	15.56	0.00	0	14,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			193.12350	210.886	12.62	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			393.21660	354.157	13.03	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			298.71660	322.957	13.03	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			123.68140	109.441	16.35	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			1,255.20420	1,306.900	17.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			120.01590	106.173	16.46	0.00	0	8,500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			780.56630	824.105	15.22	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			173.14110	153.568	15.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			788.64110	832.368	15.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			114.20090	100.991	16.63	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			118.82470	105.110	16.49	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			1,094.32470	1,143.910	16.49	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			862.34880	907.936	15.56	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			127.48440	112.838	16.25	0.00	0	7,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			1,032.98440	1,081.638	16.25	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			99.70420	88.100	17.11	0.00	0	7,100
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			625.51120	581.761	13.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			386.71120	407.061	13.17	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			578.76160	537.269	13.38	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			439.96160	462.569	13.38	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			635.27570	591.073	13.12	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			376.47570	396.373	13.12	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			630.37420	586.399	13.15	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			381.57420	401.699	13.15	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			1,274.33770	1,215.026	12.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			95.83770	100.626	12.26	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			322.68560	298.352	15.79	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,094.18560	1,133.952	15.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			314.65480	290.875	15.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,126.15480	1,166.475	15.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			312.68940	289.046	15.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,134.18940	1,174.646	15.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			310.74000	287.233	15.94	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,142.24000	1,182.833	15.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			994.63290	1,029.741	15.26	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			578.18700	550.323	15.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,001.88700	1,037.123	15.29	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			583.69190	555.576	15.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			987.39190	1,022.376	15.24	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			580.93290	552.941	15.26	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			787.19220	807.778	14.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			885.22890	844.425	14.23	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			793.62890	814.325	14.23	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			800.08590	820.897	14.25	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			510.56490	484.052	17.36	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			1,918.96490	1,953.952	17.36	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			1,453.11120	1,397.692	12.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			261.51120	267.592	12.30	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			888.79220	847.878	14.21	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			881.68590	840.997	14.25	0.00	0	0
Total € / R Option											0.00	0	219,565

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total € / R								0.00	0	312,954
AU\$ / R On 16/03/2015 Foreign Exchange Future			9.55420		9.51660			9,554.20	1	22,000
AU\$ / R On 12/06/2015 Foreign Exchange Future			9.64330		9.60600			0.00	0	7,620
AU\$ / R On 14/09/2015 Foreign Exchange Future			9.74500		9.70620			0.00	0	600
Total AU\$ / R Future								9,554.20	1	30,220
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Put			554.24750	522.304	13.79	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.20	Put			734.80500	700.513	14.42	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.40	Call			277.36640	298.619	12.33	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.40	Put			160.76640	144.419	12.33	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.70	Call			149.03520	159.977	12.86	0.00	0	201
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.70	Put			332.43520	305.777	12.86	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	9.99	Call			80.84750	86.504	13.79	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Call			79.14720	84.670	13.82	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.00	Put			562.54720	530.470	13.82	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Call			77.45770	82.873	13.85	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.01	Put			570.85770	538.673	13.85	0.00	0	0
AU\$ / R On 16/03/2015 Foreign Exchange Option	10.20	Call			51.40500	54.713	14.42	0.00	0	201
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Call			133.15770	136.676	13.73	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.26	Put			787.15770	753.376	13.73	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Call			136.56060	140.283	13.68	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.24	Put			770.56060	736.983	13.68	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Call			134.84610	138.468	13.70	0.00	0	0
AU\$ / R On 12/06/2015 Foreign Exchange Option	10.25	Put			778.84610	745.168	13.70	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.35	Put			871.69640	834.543	14.01	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Call			225.92520	227.444	14.03	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.36	Put			879.72520	842.444	14.03	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.34	Call			229.88880	231.665	13.98	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.34	Put			863.68880	826.665	13.98	0.00	0	0
AU\$ / R On 14/09/2015 Foreign Exchange Option	10.35	Call			227.89640	229.543	14.01	0.00	0	0
Total AU\$ / R Option								0.00	0	603
Total AU\$ / R								9,554.20	1	30,823
CAD/ R On 16/03/2015 Foreign Exchange Future			10.07260		10.09370			0.00	0	75
CAD/ R On 12/06/2015 Foreign Exchange Future			10.20790		10.22930			0.00	0	0
Total CAD/ R Future								0.00	0	75
CAD/ R On 16/03/2015 Foreign Exchange Option	10.09	Call			213.97160	202.195	11.49	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.09	Put			210.27160	219.595	11.49	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.10	Call			209.29730	198.142	11.52	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.10	Put			215.59730	225.542	11.52	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.11	Call			205.17660	194.162	11.56	0.00	0	0
CAD/ R On 16/03/2015 Foreign Exchange Option	10.11	Put			221.47660	231.562	11.56	0.00	0	0
CAD/ R On 12/06/2015 Foreign Exchange Option	10.01	Put			217.05260	222.301	11.52	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			447.47450	431.213	11.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			208.17450	213.313	11.49	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			441.88550	425.682	11.50	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			212.58550	217.782	11.50	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			436.35260	420.201	11.52	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			272.18920		293.60670			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			43.66960		65.18800			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			11.88590		11.92960			0.00	0	2,308
CHF / R	On	12/06/2015	Foreign Exchange Future			12.09400		12.13980			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			70.48730	65.085	17.39	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			1,130.88730	1,169.185	17.39	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			69.49280	64.189	17.42	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			1,139.89280	1,178.289	17.42	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			68.51170	63.307	17.45	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			1,148.91170	1,187.407	17.45	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			612.25490	578.849	13.76	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			312.45490	324.849	13.76	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			607.16510	573.861	13.79	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			317.36510	329.861	13.79	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			602.11480	568.910	13.81	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			322.31480	334.910	13.81	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			1.87090		1.87000			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.88590		1.88480			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			943.61850	945.343	12.71	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			143.61850	136.343	12.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			868.56600	869.696	12.70	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			168.56600	160.696	12.70	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			796.57480	797.129	12.69	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			196.57480	188.129	12.69	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			556.19260	541.661	13.24	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			910.82870	907.774	13.11	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			462.82870	448.774	13.11	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			856.27610	852.961	13.18	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			508.27610	493.961	13.18	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			804.19260	800.661	13.24	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			0.12700		0.12680			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			0.05760		0.06290			0.00	0	332
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05430		0.05500			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			1.21830		1.22040			1,218.30	1	61
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.21940		1.22150			0.00	0	200
Total QUANTO € / \$ Future											1,218.30	1	261
Total QUANTO € / \$											1,218.30	1	261
RAIN	On	16/03/2015	Foreign Exchange Future			21,490.40000		21,517.90000			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			4.95660		4.98390			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.93900		4.96550			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			93.12570	79.311	10.50	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			99.22570	112.711	10.50	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			88.77830	75.432	10.55	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			104.87830	118.832	10.55	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			84.59270	71.709	10.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			110.69270	125.110	10.59	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			120.36350	107.206	9.88	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			144.86350	158.206	9.88	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			116.38780	103.557	9.92	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			150.88780	164.557	9.92	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			112.52950	100.022	9.96	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			157.02950	171.022	9.96	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			1.77050		1.78610			0.00	0	12
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.73250		1.74560			0.00	0	0
Total ZMW / R Future											0.00	0	12
Total ZMW / R											0.00	0	12
Total Futures											125 842 382.80	10,681	1,622,152
Total Options											0.00	0	1,782,442
Grand Total:											125,842,382.80	10,681	3,404,594