



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: 13/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 16/03/2015 Foreign Exchange Future			12.49470		12.25780			2,649,288,725.10	212,033	251,324
\$ / R On 17/03/2015 Foreign Exchange Future			12.49470		12.25580			0.00	0	1,280
\$ / R On 23/03/2015 Foreign Exchange Future			12.50470		12.26660			0.00	0	0
\$ / R On 27/03/2015 Foreign Exchange Future			12.51260		12.27460			0.00	0	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			12.51870		12.28050			0.00	0	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			12.52070		12.49200			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			12.52270		12.28450			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			12.52470		12.28650			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.53890		12.30040			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.57770		12.33810			0.00	0	2,752
\$ / R On 13/05/2015 Foreign Exchange Future			12.60850		12.36790			0.00	0	6,000
\$ / R On 15/05/2015 Foreign Exchange Future			12.61260		12.37190			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.63740		12.39590			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			12.65190		12.41000			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.66430		12.42210			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.67050		12.42820			3,605,479,468.50	284,557	1,191,300
\$ / R On 26/06/2015 Foreign Exchange Future			12.70080		12.45750			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.70960		12.46610			47,661,000.00	3,750	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.77370		12.52820			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.83790		12.59030			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.86880		12.62030			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			12.87770		12.62890			264,726,878.90	20,557	105,475
\$ / R	On	28/09/2015	Foreign Exchange Future			12.90870		12.65880			0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Future			12.97500		12.72290			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			13.03690		12.78260			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			13.06570		12.81040			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			13.07230		12.81680			9,934,948.00	760	49,705
\$ / R	On	21/12/2015	Foreign Exchange Future			13.09470		12.83830			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			13.21560		12.95390			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			13.27950		13.01500			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.28640		13.02150			0.00	0	2,500
\$ / R	On	09/06/2016	Foreign Exchange Future			13.46190		13.19900			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.46990		13.20720			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.65860		13.39860			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.66670		13.40680			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.83930		13.58190			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.84940		13.59210			0.00	0	0
Total \$ / R Future											6,577,091,020.50	521,657	1,632,003
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Call			1,757.80000	1,994.700	22.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.50	Put			0.00000	0.000	22.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Call			1,507.80000	1,744.700	25.25	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.75	Put			0.00000	0.000	25.25	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Call			2,157.80000	2,394.700	18.90	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			0.00000	0.000	17.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Call			2,757.80000	2,994.700	17.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.50	Put			0.00000	0.000	17.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			743.41150	506.601	20.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Call			0.96110	0.944	21.03	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	13.05	Put			793.16110	556.244	21.03	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Call			4,257.80000	4,494.700	17.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	8.00	Put			0.00000	0.000	17.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			3,257.80000	3,494.700	17.93	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Put			336.32300	115.263	14.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Call			11.71030	23.632	14.50	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	12.61	Put			363.91030	138.932	14.50	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			0.00000	0.000	93.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			6,742.20000	6,505.300	93.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.21150	1.301	20.29	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Put			25.18260	0.819	17.71	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Call			224.75680	435.609	17.61	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.06	Put			26.95680	0.909	17.61	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Call			0.01860	0.026	40.06	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	14.20	Put			1,942.21860	1,705.326	40.06	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.58	Call			14.12300	29.963	14.06	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Put			12.29120	0.289	18.79	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.99	Call			284.30340	505.138	18.36	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	11.99	Put			16.50340	0.438	18.36	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Call			3.08270	4.599	17.62	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.82	Put			565.28270	329.899	17.62	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.05	Call			232.98260	445.519	17.71	0.00	0	1,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Put			5.64240	0.121	20.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Call			366.18780	594.872	19.33	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.90	Put			8.38780	0.172	19.33	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Call			23.07820	55.557	12.87	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.50	Put			265.27820	60.857	12.87	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.95	Call			320.09120	544.989	18.79	0.00	0	7,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Put			2.67330	0.067	21.66	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Call			461.54470	694.786	20.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.80	Put			3.74470	0.087	20.99	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Call			275.53690	495.187	18.25	0.00	0	5,000
\$ / R	On	16/03/2015	Foreign Exchange Option	12.00	Put			17.73690	0.486	18.25	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.85	Call			413.44240	644.821	20.16	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Put			1.01880	0.034	23.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Call			539.69400	774.752	22.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.72	Put			1.89400	0.052	22.32	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Call			356.86460	584.891	19.22	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.91	Put			9.06460	0.191	19.22	0.00	0	7,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.76	Call			500.47330	734.767	21.66	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Put			0.45710	0.020	25.15	0.00	0	50
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Call			658.48280	894.726	24.32	0.00	0	250
\$ / R	On	16/03/2015	Foreign Exchange Option	11.60	Put			0.68280	0.026	24.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Call			451.86900	684.792	20.83	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.81	Put			4.06900	0.092	20.83	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.65	Call			608.81880	844.734	23.49	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Put			0.24010	0.013	26.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Call			758.10570	994.715	25.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.50	Put			0.30570	0.015	25.98	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Call			510.25430	744.763	21.82	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.75	Put			2.45430	0.063	21.82	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.55	Call			708.25710	944.720	25.15	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Put			0.16050	0.010	27.31	0.00	0	500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Call			808.00440	1,044.712	26.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.45	Put			0.20440	0.012	26.81	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Call			648.53980	884.727	24.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.61	Put			0.73980	0.027	24.15	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.47	Call			788.04010	1,024.713	26.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Put			0.06120	0.006	29.31	0.00	0	9,950
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Call			907.89140	1,144.707	28.48	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.35	Put			0.09140	0.007	28.48	0.00	0	100
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Call			718.22180	954.719	25.32	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.54	Put			0.42180	0.019	25.32	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.42	Call			837.96050	1,074.710	27.31	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Put			0.00500	0.000	27.89	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	16/03/2015	Foreign Exchange Option	11.22	Call			1,037.83230	1,274.703	29.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.22	Put			0.03230	0.003	29.85	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Call			798.02150	1,034.712	26.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.46	Put			0.22150	0.012	26.65	0.00	0	9,500
\$ / R	On	16/03/2015	Foreign Exchange Option	11.30	Call			957.86120	1,194.706	29.31	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Put			0.00290	0.000	27.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Call			1,257.80350	1,494.700	27.70	0.00	0	20,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.00	Put			0.00350	0.000	27.70	0.00	0	76,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Call			857.93670	1,094.709	27.65	0.00	0	150
\$ / R	On	16/03/2015	Foreign Exchange Option	11.40	Put			0.13670	0.009	27.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.02	Call			1,237.80500	1,474.700	27.89	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Put			0.00000	0.000	25.65	0.00	0	1,112
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Call			1,457.80010	1,694.700	25.74	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.80	Put			0.00010	0.000	25.74	0.00	0	9,300
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Call			1,007.84100	1,244.705	30.14	0.00	0	10,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.25	Put			0.04100	0.005	30.14	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.99	Call			1,267.80290	1,504.700	27.60	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Put			0.00000	0.000	22.91	0.00	0	23,800
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Call			1,557.80000	1,794.700	24.77	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.70	Put			0.00000	0.000	24.77	0.00	0	50,000
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Call			1,247.80420	1,484.700	27.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	11.01	Put			0.00420	0.000	27.80	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.79	Call			1,467.80000	1,704.700	25.65	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.10	Put			0.00000	0.000	18.90	0.00	0	69,965
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Call			1,937.80000	2,174.700	21.05	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.32	Put			0.00000	0.000	21.05	0.00	0	24,155
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Call			1,357.80050	1,594.700	26.72	0.00	0	0
\$ / R	On	16/03/2015	Foreign Exchange Option	10.90	Put			0.00050	0.000	26.72	0.00	0	46,165
\$ / R	On	16/03/2015	Foreign Exchange Option	10.51	Call			1,747.80000	1,984.700	22.91	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Call			578.13070	814.954	23.32	0.00	0	7,000
\$ / R	On	17/03/2015	Foreign Exchange Option	11.68	Put			2.33070	0.254	23.32	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Call			736.48340	974.776	24.81	0.00	0	0
\$ / R	On	17/03/2015	Foreign Exchange Option	11.52	Put			0.68340	0.075	24.81	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Call			249.95960	437.494	17.81	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.09	Put			73.35960	22.794	17.81	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Call			230.53960	412.005	17.89	0.00	0	5,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.12	Put			83.93960	27.305	17.89	0.00	0	0
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Call			66.93370	145.220	19.06	0.00	0	10,000
\$ / R	On	23/03/2015	Foreign Exchange Option	12.53	Put			330.33370	170.520	19.06	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,474.87610	1,712.808	24.95	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.27610	0.208	24.95	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			1,235.39250	1,473.163	23.62	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.79250	0.563	23.62	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			1,125.79040	1,363.487	23.01	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,575.53990	2,337.740	29.49	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			1.19040	0.887	23.01	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			671.65660	906.830	19.42	0.00	0	2,083

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	11.61	Put			7.05660	4.230	19.42	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			487.92690	711.025	17.73	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			23.32690	8.425	17.73	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.13990	0.340	29.49	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,490.83020	1,728.953	23.24	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.33020	0.253	23.24	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,480.84530	1,718.964	23.19	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.34530	0.264	23.19	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,470.86110	1,708.975	23.14	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.36110	0.275	23.14	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			0.00000	313.340	17.24	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			0.00000	102.640	17.24	2,052,800.00	20,000	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			213.80360	365.422	17.02	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			169.30360	82.722	17.02	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			1,086.89830	1,324.410	20.72	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			2.39830	1.710	20.72	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			509.30940	728.686	16.74	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			32.80940	13.986	16.74	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			265.22240	422.036	16.35	0.00	0	2,500
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			174.82240	93.136	16.35	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			9.80440	12.951	26.94	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,821.70440	2,585.251	26.94	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,540.29650	1,779.431	17.57	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			2.19650	1.731	17.57	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,194.11730	1,431.568	15.87	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			6.01730	3.868	15.87	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			466.31240	650.324	15.41	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			128.21240	72.624	15.41	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			642.49260	846.255	15.13	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			94.59260	57.755	15.13	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			635.24580	836.204	15.16	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			103.34580	63.604	15.16	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			26.76990	33.051	26.75	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,110.86990	2,875.651	26.75	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,261.22910	1,499.224	15.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			15.32910	11.824	15.36	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			630.39400	822.716	14.94	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			9.57810	7.571	16.04	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			134.49400	85.316	14.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			447.72370	604.557	15.59	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			261.82370	177.157	15.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,602.89900	1,843.020	16.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			6.99900	5.620	16.49	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,465.47810	1,704.971	16.04	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			0.00000	573.257	15.73	5,732,565.00	10,000	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			0.00000	221.357	15.73	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			632.57780	819.771	14.86	8,197,713.00	10,000	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			152.57780	97.871	14.86	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			631.53900	813.974	14.79	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			169.43900	109.674	14.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,687.87090	1,927.908	16.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			9.67090	7.408	16.22	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			183.26110	250.413	18.45	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			975.06110	799.913	18.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			147.50130	201.816	19.25	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,179.30130	991.316	19.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,707.47830	1,947.620	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			9.27830	7.120	16.28	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			348.84440	468.250	16.35	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			480.64440	357.750	16.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			325.15800	437.149	16.54	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			526.95800	396.649	16.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,638.92490	1,878.678	16.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			10.72490	8.178	16.07	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			455.15820	601.778	15.64	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			326.95820	231.278	15.64	925,110.80	4,000	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			0.00000	546.956	15.91	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			0.00000	276.456	15.91	3,317,474.40	12,000	12,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			142.40300	194.868	19.38	0.00	0	45,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,214.20300	1,024.368	19.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			615.99110	793.298	14.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			187.79110	122.798	14.82	0.00	0	39,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			603.95800	779.262	14.87	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			195.75800	128.762	14.87	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			225.59780	307.374	17.73	3,073,744.00	10,000	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			797.39780	636.874	17.73	128,011.75	201	501
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			756.13870	957.033	14.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			117.93870	76.533	14.64	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			748.74310	948.889	14.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			120.54310	78.389	14.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			370.57200	496.498	16.18	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			442.37200	325.998	16.18	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			986.79520	1,206.097	14.40	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			58.59520	35.597	14.40	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			903.91760	1,117.598	14.48	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			75.71760	47.098	14.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			504.16820	661.077	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			275.96820	190.577	15.36	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			1,072.76600	1,296.923	14.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			44.56600	26.423	14.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			1,029.41570	1,251.238	14.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			51.21570	30.738	14.35	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			741.38560	940.779	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			123.18560	80.279	14.66	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	11.10	Call			1,348.07150	1,585.248	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			19.87150	14.748	15.19	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			1,161.47570	1,392.274	14.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			33.27570	21.774	14.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			863.74390	1,074.323	14.52	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			85.54390	53.823	14.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,463.74140	1,702.158	15.55	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			15.54140	11.658	15.55	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,444.39220	1,682.625	15.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			16.19220	12.125	15.49	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			1,003.75350	1,224.086	14.38	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			55.55350	33.587	14.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,367.27560	1,604.683	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			19.07560	14.183	15.25	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			1,116.80110	1,344.489	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			38.60110	23.989	14.46	0.00	0	45,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			429.07140	561.987	16.01	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			431.57140	321.187	16.01	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			51.13050	59.993	27.58	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,473.63050	3,239.193	27.58	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,671.63920	1,911.451	15.81	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			14.13920	10.651	15.81	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,335.21320	1,571.985	14.99	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			27.71320	21.185	14.99	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			931.04450	1,141.844	14.41	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			94.94450	62.244	14.41	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,419.82860	1,654.947	14.69	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			41.62860	31.247	14.69	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			433.07800	550.345	16.58	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			614.87800	486.645	16.58	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			83.81650	95.344	27.79	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,705.61650	3,471.644	27.79	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,749.20950	1,989.246	15.15	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			21.00950	15.546	15.15	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			108.79760	125.485	28.42	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,018.49760	3,787.585	28.42	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,819.68990	2,060.822	15.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			29.38990	22.922	15.17	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,493.70060	1,730.014	14.72	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			53.40060	42.114	14.72	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			428.11280	533.591	17.16	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			807.81280	665.691	17.16	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			780.79540	949.735	14.81	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			320.49540	240.935	14.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,412.90510	1,646.768	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			74.00510	59.068	14.46	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,227.59280	1,449.597	14.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			108.69280	81.897	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,676.13850	1,915.257	14.84	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			24.43200	19.290	15.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,634.08800	1,445.556	19.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			224.97440	276.730	20.59	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,896.07440	1,699.030	20.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,091.71450	2,335.698	15.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			22.81450	17.998	15.43	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,053.33200	2,296.990	15.38	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			504.23980	396.471	15.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			445.81220	549.461	17.29	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			876.91220	731.761	17.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,694.65770	1,934.069	14.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			45.75770	36.369	14.87	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			262.98800	323.256	19.82	0.00	0	115,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			115.15090	85.533	14.12	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,157.75520	1,373.397	14.16	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			128.85520	95.697	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			196.14470	240.423	21.27	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,147.24470	1,942.723	21.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			633.13980	774.171	15.70	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			104.52940	79.548	14.19	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,235.49580	1,458.415	14.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			106.59580	80.716	14.17	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			364.93010	449.711	18.21	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,136.03010	972.011	18.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,204.05090	1,423.233	14.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			47.23850	37.557	14.84	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,493.44890	1,729.163	14.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			64.54890	51.463	14.58	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			877.61530	1,068.811	14.60	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			248.71530	191.111	14.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,243.42940	1,467.248	14.19	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			125.72070	158.746	28.66	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,266.92070	4,050.046	28.66	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,350.44390	1,583.589	14.28	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			91.64390	74.889	14.28	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			426.06630	520.779	17.81	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			63.49160	51.643	14.58	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,037.26630	882.079	17.81	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			290.22760	353.845	19.74	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,631.42760	1,445.145	19.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,895.65080	2,138.414	15.01	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			36.85080	29.714	15.01	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,572.29160	1,810.343	14.58	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			429.23110	517.023	18.50	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,266.33110	1,102.023	18.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			151.42400	192.385	28.59	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,408.52400	4,197.385	28.59	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,965.52940	2,209.693	14.78	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			42.62940	34.693	14.78	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,644.69090	1,883.973	14.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			71.79090	58.973	14.42	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,710.66000	1,952.090	14.29	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			78.06000	65.190	14.29	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			431.22940	513.246	19.12	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,498.62940	1,326.346	19.12	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			156.99050	193.179	28.48	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,824.39050	4,606.279	28.48	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,029.52770	2,275.470	14.55	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			46.92770	38.570	14.55	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			913.16200	1,076.400	14.93	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			442.76200	350.700	14.93	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,672.05050	3,926.968	17.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			5.25050	4.668	17.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,622.40380	3,877.281	17.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			5.60380	4.981	17.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,572.77960	3,827.615	17.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,939.09010	3,700.194	26.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,341.96220	2,142.979	21.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			301.99600	354.781	21.72	6,208,672.75	17,500	53,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,485.19600	2,282.481	21.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			0.00000	283.897	23.76	9,084,713.60	32,000	16,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			0.00000	3,011.597	23.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			255.89010	272.494	26.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			996.64910	855.058	17.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			551.58990	653.450	18.04	0.00	0	40,051
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,174.78990	1,021.150	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			378.00590	447.367	20.32	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,931.20590	1,745.067	20.32	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			318.76220	375.279	21.36	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			855.98300	724.054	16.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			657.22960	779.292	17.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			890.42960	756.992	17.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			642.16610	761.458	17.19	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			925.36610	789.158	17.19	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			613.44910	727.358	17.44	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			196.82990	148.890	13.76	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,229.61580	1,434.423	13.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			212.81580	162.123	13.85	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,101.16380	1,294.683	14.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			284.36380	222.383	14.25	2,223,827.00	10,000	53,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			672.78300	796.354	16.90	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			86.59960	72.919	14.16	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			1,529.55100	1,767.891	14.01	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			112.75100	95.591	14.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,362.86980	1,587.578	13.86	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			156.06980	125.278	13.86	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,263.62990	1,471.190	13.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			5.97960	5.315	17.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,928.03400	2,173.324	14.34	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			61.23400	51.024	14.34	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,882.52680	2,127.193	14.30	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			65.72680	54.893	14.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,703.39960	1,945.219	14.16	0.00	0	40,051
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			430.89790	506.619	19.71	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,742.59790	1,561.919	19.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			158.09090	197.753	28.50	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,189.79090	4,973.053	28.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,088.63260	2,335.980	14.33	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			50.33260	41.280	14.33	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,780.12050	2,022.973	14.12	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			81.82050	68.273	14.12	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,771.25110	2,013.946	14.12	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			82.95110	69.246	14.12	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			362.74210	413.482	22.05	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,808.84210	2,597.882	22.05	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,513.50090	1,749.347	13.57	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			159.60090	133.747	13.57	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			1,040.08230	1,192.985	14.80	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			555.08230	443.485	14.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,277.88850	1,467.577	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			316.38850	241.177	13.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			389.74030	426.126	22.56	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,118.24030	2,889.726	22.56	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,289.41880	1,480.394	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			215.85200	171.430	13.32	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			0.00000	1,539.591	13.29	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			0.00000	203.191	13.29	203,190.70	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			307.91880	233.994	13.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			0.00000	397.216	25.03	397,216.00	1,000	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			0.00000	3,610.816	25.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,283.64070	1,473.972	13.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			312.14070	237.572	13.55	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,437.35200	1,657.830	13.32	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			978.67410	1,100.606	17.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,079.67410	938.706	17.12	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			975.48680	1,097.458	17.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,086.48680	945.558	17.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			981.87120	1,103.778	17.09	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,072.87120	931.878	17.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			987.15200	1,109.442	17.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,079.95200	939.542	17.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			983.95920	1,106.286	17.15	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,086.75920	946.386	17.15	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			990.36060	1,112.609	17.09	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,073.16060	932.709	17.09	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,184.98660	1,312.526	16.95	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,076.38660	943.926	16.95	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,182.04330	1,309.167	16.98	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,083.44330	950.567	16.98	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,179.11580	1,305.826	17.01	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,090.51580	957.226	17.01	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,190.34440	1,317.662	16.97	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,083.54440	950.962	16.97	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,187.42060	1,314.319	17.00	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,090.62060	957.619	17.00	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,193.29050	1,321.023	16.95	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,076.49050	944.323	16.95	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,591.43810	1,750.160	15.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			659.53810	560.861	15.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,587.36550	1,745.598	15.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			665.46550	566.298	15.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,595.52620	1,754.746	14.99	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			653.62620	555.447	14.99	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,366.21350	1,500.323	16.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,074.11350	950.923	16.76	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,363.15830	1,496.865	16.79	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,081.05830	957.464	16.79	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,369.28450	1,503.799	16.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,067.18450	944.399	16.73	0.00	0	0
Total \$ / R Option											41,545,039.00	127,701	1,987,884
Total \$ / R											6,618,636,059.50	649,358	3,619,887
\$ / R MAXI	On	16/03/2015	Foreign Exchange Future			12.49470		12.25780			2,586,402.90	207	1,757
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.67050		12.42820			3,040,920.00	240	803
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.87770		12.62890			90,143.90	7	108
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			13.07230		12.81680			0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.28640		13.02150			0.00	0	0
Total \$ / R MAXI Future											5,717,466.80	454	2,668
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.10	Put			1.24590	0.016	28.67	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Call			114,781.34840	138,470.021	28.77	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.11	Put			1.34840	0.021	28.77	0.00	0	0
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Call			97,785.21520	121,470.529	29.64	0.00	0	420
\$ / R MAXI	On	16/03/2015	Foreign Exchange Option	11.28	Put			5.21520	0.529	29.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Call				116,781.15140	140,470.013	28.58	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.09	Put				1.15140	0.013	28.58	0.00	0	0
\$ / R MAXI On	16/03/2015	Foreign Exchange Option	11.10	Call				115,781.24590	139,470.016	28.67	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call				115,249.16330	138,270.047	14.58	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put				3,429.16330	2,220.047	14.58	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call				117,048.36080	140,185.518	14.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put				3,228.36080	2,135.518	14.64	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call				116,147.57420	139,227.382	14.61	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put				3,327.57420	2,177.382	14.61	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call				107,568.33470	128,523.089	14.28	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put				15,678.33470	11,753.089	14.28	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call				109,032.98210	130,102.418	14.26	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put				15,142.98210	11,332.418	14.26	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call				108,299.23830	129,311.303	14.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put				15,409.23830	11,541.303	14.27	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call				119,636.39730	139,839.580	13.95	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put				22,956.39730	17,609.580	13.95	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call				118,980.68520	139,127.672	13.97	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put				23,300.68520	17,897.672	13.97	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call				120,295.49340	140,554.391	13.93	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put				22,615.49340	17,324.391	13.93	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put				47,440.03230	37,695.776	14.44	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call				110,146.12770	126,796.953	14.46	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put				47,996.12770	38,156.953	14.46	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call				109,705.06060	126,260.493	14.49	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put				48,555.06060	38,620.493	14.49	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call				110,590.03230	127,335.776	14.44	0.00	0	0
Total \$ / R MAXI Option											0.00	0	420
Total \$ / R MAXI											5,717,466.80	454	3,088
£ / R	On 16/03/2015	Foreign Exchange Future			18.41280			18.31670			150,635,116.80	8,181	16,316
£ / R	On 12/06/2015	Foreign Exchange Future			18.66060			18.56060			145,160,807.40	7,779	26,755
£ / R	On 14/09/2015	Foreign Exchange Future			18.95750			18.85190			4,966,865.00	262	1,152
£ / R	On 11/12/2015	Foreign Exchange Future			19.24290			19.13120			0.00	0	0
£ / R	On 14/03/2016	Foreign Exchange Future			19.56290			19.44030			0.00	0	0
Total £ / R Future											300,762,789.20	16,222	44,223
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Call				2.63260	2.820	23.67	0.00	0	5,000
£ / R	On 16/03/2015	Foreign Exchange Option	19.25	Put				935.93260	840.020	23.67	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Call				1,596.76480	1,692.832	30.66	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	16.72	Put				0.06480	0.032	30.66	0.00	0	25,000
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Call				1,316.93050	1,412.901	27.97	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.00	Put				0.23050	0.101	27.97	0.00	0	5,592
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Call				819.16210	913.769	23.19	0.00	0	0
£ / R	On 16/03/2015	Foreign Exchange Option	17.50	Put				2.46210	0.969	23.19	0.00	0	3,500

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	18.43	Call			70.80660	104.387	16.93	0.00	0	7,500
£ / R	On	16/03/2015	Foreign Exchange Option	18.43	Put			184.10660	121.587	16.93	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Call			6.97140	8.474	21.61	0.00	0	570
£ / R	On	16/03/2015	Foreign Exchange Option	19.00	Put			690.27140	595.674	21.61	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Call			2.18250	2.377	24.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.29	Put			975.48250	879.577	24.00	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Call			2.08250	2.278	24.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.30	Put			985.38250	889.478	24.08	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Call			114.13110	173.723	17.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	18.31	Put			107.43110	70.923	17.33	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Call			1.98700	2.168	24.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.31	Put			995.28700	899.368	24.13	0.00	0	0
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Call			0.42380	0.420	26.00	0.00	0	21,000
£ / R	On	16/03/2015	Foreign Exchange Option	19.64	Put			1,323.72380	1,227.620	26.00	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			436.61590	501.476	15.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			736.01590	700.876	15.95	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,620.11180	1,713.008	13.98	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			59.51180	52.408	13.98	0.00	0	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			176.61450	216.965	17.92	0.00	0	14,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,616.01450	1,556.365	17.92	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			443.49180	508.841	15.91	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			722.89180	688.241	15.91	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			440.03930	505.146	15.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			729.43930	694.546	15.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			860.80830	828.745	15.57	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			867.10680	834.673	15.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			765.32470	838.298	15.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			873.42470	840.798	15.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,872.06530	7,977.681	22.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.16530	0.181	22.40	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			772.70830	846.245	15.57	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			769.00680	842.173	15.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,285.91690	1,365.837	14.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			664.71690	632.937	14.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,295.67080	1,375.864	14.64	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			654.47080	622.964	14.64	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,290.78410	1,370.838	14.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			659.58410	627.938	14.66	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,066.27220	1,018.191	15.38	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,302.85520	1,377.234	15.39	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,072.55520	1,024.334	15.39	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,310.29650	1,384.964	15.36	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,059.99650	1,012.064	15.36	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,306.57220	1,381.091	15.38	0.00	0	0
Total £ / R Option											0.00	0	96,162

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total £ / R											300,762,789.20	16,222	140,385
¥ / R	On	16/03/2015	Foreign Exchange Future			0.10306		0.10118			0.00	0	560
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10463		0.10270			0.00	0	13,998
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10650		0.10452			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10834		0.10630			0.00	0	0
Total ¥ / R Future											0.00	0	14,558
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Call			0.23580	0.315	27.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.11	Put			882.23580	694.615	27.03	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Call			1,118.00400	1,305.703	37.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.09	Put			0.00400	0.003	37.81	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Call			145.59650	307.905	18.14	0.00	0	0
¥ / R	On	16/03/2015	Foreign Exchange Option	0.10	Put			27.59650	2.205	18.14	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,286.98460	1,469.839	15.49	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			16.98460	7.339	15.49	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			500.22940	614.317	16.36	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			230.22940	151.817	16.36	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			157.29720	194.594	19.11	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			887.29720	732.094	19.11	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,492.88760	1,674.107	14.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			40.48760	23.607	14.74	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			724.71200	846.734	15.30	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			272.31200	196.234	15.30	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			332.37430	385.235	17.65	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			879.97430	734.735	17.65	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,693.13450	1,876.736	14.93	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			63.43450	43.136	14.93	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			934.28500	1,062.012	15.24	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			304.58500	228.412	15.24	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			511.83910	577.484	17.47	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			882.13910	743.884	17.47	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			13.14670		13.03700			195,189,054.90	14,847	24,979
€ / R	On	01/06/2015	Foreign Exchange Future			13.31990		13.20590			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.34580		13.23130			363,926,620.20	27,269	153,379
€ / R	On	14/09/2015	Foreign Exchange Future			13.58600		13.46620			0.00	0	25,005
€ / R	On	11/12/2015	Foreign Exchange Future			13.82100		13.69620			0.00	0	2,050
€ / R	On	14/03/2016	Foreign Exchange Future			14.08890		13.95680			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			14.60710		14.49030			0.00	0	0
Total € / R Future											559,115,675.10	42,116	205,413
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Call			0.01450	0.013	44.99	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	12.85	Call			215.32310	302.542	16.82	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	12.85	Put			28.32310	5.842	16.82	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Put			963.46380	853.585	25.28	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Call			0.03050	0.019	39.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.94	Put			1,903.03050	1,793.319	39.17	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Call			588.35860	696.834	20.76	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	12.45	Put			1.35860	0.134	20.76	0.00	0	15,500
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Put			764.01230	654.107	22.53	0.00	0	500
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Call			0.02670	0.018	40.11	0.00	0	713
€ / R	On	16/03/2015	Foreign Exchange Option	15.00	Put			1,963.02670	1,853.318	40.11	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			108.10710	168.666	15.45	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			71.10710	21.966	15.45	0.00	0	10,000
€ / R	On	16/03/2015	Foreign Exchange Option	14.00	Call			0.46380	0.285	25.28	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Put			1,213.20880	1,103.396	28.71	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Call			0.01530	0.013	44.51	0.00	0	5,700
€ / R	On	16/03/2015	Foreign Exchange Option	15.28	Put			2,243.01530	2,133.313	44.51	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Call			10.16220	11.354	17.33	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	13.40	Put			373.16220	264.654	17.33	0.00	0	35,000
€ / R	On	16/03/2015	Foreign Exchange Option	13.80	Call			1.01230	0.807	22.53	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Put			1,923.02920	1,813.319	39.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Call			0.01330	0.012	45.77	0.00	0	32,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.36	Put			2,323.01330	2,213.312	45.77	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Call			0.43220	0.259	25.55	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.02	Put			983.43220	873.559	25.55	0.00	0	8,500
€ / R	On	16/03/2015	Foreign Exchange Option	14.25	Call			0.20880	0.097	28.71	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Put			2,213.01620	2,103.314	44.04	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Call			0.01060	0.011	47.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.50	Put			2,463.01060	2,353.311	47.98	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Call			0.02980	0.019	39.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.95	Put			1,913.02980	1,803.319	39.32	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	14.96	Call			0.02920	0.019	39.48	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.31	Put			2,273.01450	2,163.313	44.99	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Call			0.01430	0.013	45.14	0.00	0	20,000
€ / R	On	16/03/2015	Foreign Exchange Option	15.32	Put			2,283.01430	2,173.313	45.14	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Call			0.02400	0.017	40.90	0.00	0	12,800
€ / R	On	16/03/2015	Foreign Exchange Option	15.05	Put			2,013.02400	1,903.317	40.90	0.00	0	0
€ / R	On	16/03/2015	Foreign Exchange Option	15.25	Call			0.01620	0.014	44.04	0.00	0	7,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			109.71370	139.052	18.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,193.81370	1,109.152	18.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			108.61240	137.719	18.45	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,202.71240	1,117.819	18.45	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			107.52600	136.402	18.48	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,211.62600	1,126.502	18.48	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			97.34870	124.033	18.81	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,301.44870	1,214.133	18.81	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			133.48230	113.837	13.90	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,230.54610	2,131.240	21.73	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	15.35	Call			54.23390	70.027	21.55	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,172.93390	2,074.227	21.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,034.99910	1,140.964	13.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			53.69910	45.164	13.80	0.00	0	22,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			714.78230	809.637	13.90	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,220.93410	2,121.726	21.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			299.51280	358.153	15.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			548.21280	492.353	15.79	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			325.74490	387.608	15.55	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			494.44490	441.808	15.55	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			51.84610	67.039	21.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			767.94180	701.074	16.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			145.00510	179.811	18.01	0.00	0	22,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,113.70510	1,034.011	18.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			52.62610	68.016	21.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,211.32610	2,112.216	21.67	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			52.23410	67.526	21.70	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			219.24180	266.874	16.70	0.00	0	35,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			836.49930	928.315	13.68	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			270.29930	242.315	13.68	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			240.37010	278.648	18.87	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,674.17010	1,592.648	18.87	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			200.84390	233.738	19.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,974.64390	1,887.738	19.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			199.82320	232.565	19.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,983.62320	1,896.565	19.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			198.80990	231.400	19.73	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,992.60990	1,905.400	19.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,765.69210	2,890.366	14.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			19.49210	19.366	14.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			989.03840	1,086.763	13.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			342.83840	315.763	13.54	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			649.55860	721.594	15.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			853.35860	800.594	15.91	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			246.75930	272.444	22.02	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,050.55930	2,951.444	22.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			407.93880	455.305	18.63	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,701.73880	1,624.305	18.63	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			406.39230	453.579	18.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,710.19230	1,632.579	18.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			404.85960	451.864	18.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,718.65960	1,640.864	18.68	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			892.40010	833.372	15.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			845.89990	919.017	15.66	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			899.09990	840.117	15.66	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			852.52470	925.547	15.60	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			885.72470	826.647	15.60	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	14/03/2016	Foreign Exchange Option	14.00	Call			849.20010	922.272	15.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,508.40010	1,457.308	17.52	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,044.18520	1,110.114	17.49	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,493.88520	1,443.014	17.49	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,041.44040	1,107.255	17.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,501.14040	1,450.155	17.51	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,038.70010	1,104.408	17.52	0.00	0	0
Total € / R Option											0.00	0	353,471
Total € / R											559,115,675.10	42,116	558,884
AU\$ / R	On	16/03/2015	Foreign Exchange Future			9.54750		9.44380			28,060,102.50	2,939	6,159
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.63090		9.52630			46,266,843.60	4,804	15,191
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.73970		9.63250			0.00	0	817
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.84680		9.73640			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.97060		9.85420			0.00	0	0
Total AU\$ / R Future											74,326,946.10	7,743	22,167
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Put			2.43960	0.588	26.97	0.00	0	5,000
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Call			95.60620	168.731	21.09	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.40	Put			51.80620	21.231	21.09	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Call			12.07720	21.791	21.40	0.00	0	201
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.70	Put			268.27720	174.291	21.40	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Put			756.71080	653.091	29.58	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Call			1.77990	2.605	26.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.99	Put			547.97990	445.105	26.35	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Call			1.67130	2.429	26.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.00	Put			557.87130	454.929	26.52	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	9.00	Call			446.23960	548.088	26.97	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Call			1.56980	2.267	26.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.01	Put			567.76980	464.767	26.70	0.00	0	0
AU\$ / R	On	16/03/2015	Foreign Exchange Option	10.20	Call			0.51080	0.591	29.58	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			113.50760	134.438	18.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			837.20760	753.538	18.35	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,153.09130	1,251.549	17.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			26.79130	20.648	17.66	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			922.71940	1,015.188	16.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			46.41940	34.288	16.54	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			336.11550	387.967	16.71	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			309.81550	257.067	16.71	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			639.05580	716.839	16.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			112.75580	85.939	16.30	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			115.20980	136.410	18.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			828.90980	745.511	18.32	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			272.31120	314.725	16.89	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			396.01120	333.825	16.89	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			111.83000	132.493	18.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			845.53000	761.593	18.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			534.48820	603.499	16.29	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			158.18820	122.599	16.29	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			919.11290	836.606	16.48	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			199.64760	224.087	16.50	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			927.14760	844.386	16.50	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			203.59940	228.551	16.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			911.09940	828.851	16.46	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			201.61290	226.305	16.48	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,497.59870	2,606.726	17.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			11.19870	9.926	17.43	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,447.97430	2,557.069	17.18	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			11.57430	10.269	17.18	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,398.36230	2,507.423	16.93	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			11.96230	10.623	16.93	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			736.34040	798.255	13.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			382.14040	327.655	13.62	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			731.42590	792.954	13.65	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			387.22590	332.354	13.65	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			741.28850	803.586	13.60	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			377.08850	322.986	13.60	0.00	0	0
Total AU\$ / R Option											0.00	0	6,809
Total AU\$ / R											74,326,946.10	7,743	28,976
CAD/ R	On	16/03/2015	Foreign Exchange Future			9.76630		9.67350			0.00	0	140
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.89170		9.79600			0.00	0	1,631
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.04370		9.94420			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			438.31500	346.922	21.86	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Call			2.13120	3.810	21.53	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.09	Put			418.63120	327.510	21.53	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Call			1.96650	3.503	21.70	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.10	Put			428.46650	337.203	21.70	0.00	0	0
CAD/ R	On	16/03/2015	Foreign Exchange Option	10.11	Call			1.81500	3.222	21.86	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			215.04750	259.386	15.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			429.04750	377.686	15.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			221.58540	266.838	15.84	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			415.58540	365.138	15.84	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			218.29460	263.087	15.87	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			422.29460	371.387	15.87	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			256.29450	229.003	14.13	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			545.05910	616.904	14.15	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			260.85910	233.204	14.15	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
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			555.97470	628.546	14.11	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			251.77470	224.846	14.11	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			550.49450	622.703	14.13	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			12.40330		12.24540			11,299,406.30	911	2,260
CHF / R	On	12/06/2015	Foreign Exchange Future			12.61840		12.45620			11,306,086.40	896	7,438
CHF / R	On	14/09/2015	Foreign Exchange Future			12.87880		12.71100			0.00	0	0
Total CHF / R Future											22,605,492.70	1,807	9,698
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Call			1.65440	2.402	25.35	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	12.99	Put			746.25440	589.102	25.35	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Call			1.57420	2.269	25.48	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.00	Put			756.17420	598.969	25.48	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Call			1.49820	2.122	25.56	0.00	0	0
CHF / R	On	16/03/2015	Foreign Exchange Option	13.01	Put			766.09820	608.822	25.56	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			736.51950	870.355	14.48	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			120.31950	91.955	14.48	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			728.99500	862.439	14.49	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			122.79500	94.039	14.49	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			721.92030	854.556	14.49	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			125.72030	96.156	14.49	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			546.12790	635.549	16.20	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			625.12790	546.749	16.20	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			542.61620	631.448	16.22	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			631.61620	552.648	16.22	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			539.13130	627.375	16.25	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			638.13130	558.575	16.25	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											22,605,492.70	1,807	9,698
CNH / R	On	16/03/2015	Foreign Exchange Future			1.98770		1.95400			0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Future			1.99370		1.96030			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			2.00700		1.97350			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Call			1,640.08170	1,977.046	33.78	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.79	Put			0.08170	0.046	33.78	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Call			1,540.13020	1,877.061	32.74	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.80	Put			0.13020	0.061	32.74	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Call			1,440.20810	1,777.081	31.70	0.00	0	0
CNH / R	On	16/03/2015	Foreign Exchange Option	1.81	Put			0.20810	0.081	31.70	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
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,361.28410	1,654.635	15.61	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			158.28410	117.635	15.61	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,282.10460	1,570.914	15.59	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			179.10460	133.914	15.59	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,206.48140	1,488.908	15.56	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			203.48140	151.908	15.56	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,075.26610	915.920	15.80	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			786.21210	975.543	15.65	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			951.21210	805.543	15.65	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			747.36290	928.954	15.71	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,012.36290	858.954	15.71	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			710.26610	885.920	15.80	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	16/03/2015	Foreign Exchange Future			1.76460		1.75180			0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.79570		1.78230			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.83220		1.81800			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			811.87900	916.785	16.97	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			388.87900	359.785	16.97	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			755.62450	857.461	17.04	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			432.62450	400.461	17.04	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			702.17910	800.829	17.11	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			479.17910	443.829	17.11	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,103.83300	1,213.075	15.71	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			523.83300	491.075	15.71	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,219.62660	1,335.134	15.58	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			439.62660	413.133	15.58	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,160.64610	1,271.232	15.61	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			480.64610	449.232	15.61	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			0.13620		0.13360			0.00	0	8
KES / R	On	12/06/2015	Foreign Exchange Future			0.13540		0.13320			0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.13450		0.13270			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.13350		0.13210			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			0.06270		0.06130			0.00	0	5,506

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05660		0.05550			0.00	0	25,000
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05370		0.05270			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05190		0.05120			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			1.05220		1.06360			0.00	0	317
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.05330		1.06460			0.00	0	301
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.05500		1.06630			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.05730		1.06860			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			21,501.95000		21,216.80000			0.00	0	0
RAIN	On	12/06/2015	Foreign Exchange Future			21,748.28000		21,458.14000			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			4.74760		4.72150			0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.70990		4.68430			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.68110		4.65680			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Call			0.56300	0.810	26.48	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	4.99	Put			269.06300	243.210	26.48	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Call			0.47370	0.718	26.90	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.00	Put			278.97370	253.118	26.90	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Call			0.39860	0.605	27.12	0.00	0	0
TRY / R	On	16/03/2015	Foreign Exchange Option	5.01	Put			288.89860	263.005	27.12	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			37.74800	47.648	15.25	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			343.44800	327.748	15.25	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			36.21390	45.848	15.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			351.91390	335.948	15.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			34.73950	44.112	15.33	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			360.43950	344.212	15.33	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			190.11650	210.558	13.09	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			143.31650	139.459	13.09	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			201.53670	222.272	13.14	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			134.73670	131.172	13.14	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			195.77940	216.370	13.12	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			138.97940	135.270	13.12	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total TRY / R Option								0.00	0	0
Total TRY / R								0.00	0	0
ZMW / R On 16/03/2015			Foreign Exchange Future	1.70110	1.69820			0.00	0	12
ZMW / R On 12/06/2015			Foreign Exchange Future	1.65240	1.64640			0.00	0	0
ZMW / R On 14/09/2015			Foreign Exchange Future	1.59820	1.58610			0.00	0	0
Total ZMW / R Future								0.00	0	12
Total ZMW / R								0.00	0	12
Total Futures								7 539 619 390.40	589,999	2,058,154
Total Options								41 545 039.00	127,701	2,444,746
Grand Total:								7,581,164,429.40	717,700	4,502,900