



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: 25/03/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/03/2015 Foreign Exchange Future			11.82560		11.85810			2,223,212.80	188	2,714
\$ / R On 30/03/2015 Foreign Exchange Future			11.82840		11.86390			35,485.20	3	1,157
\$ / R On 31/03/2015 Foreign Exchange Future			11.83020		11.86580			0.00	0	0
\$ / R On 01/04/2015 Foreign Exchange Future			11.83200		11.86770			0.00	0	1,090
\$ / R On 02/04/2015 Foreign Exchange Future			11.83380		11.86960			0.00	0	0
\$ / R On 07/04/2015 Foreign Exchange Future			11.84270		11.87920			0.00	0	0
\$ / R On 08/04/2015 Foreign Exchange Future			11.84480		11.80100			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			11.84680		11.88310			0.00	0	15
\$ / R On 28/04/2015 Foreign Exchange Future			11.88550		11.91960			0.00	0	2,810
\$ / R On 13/05/2015 Foreign Exchange Future			11.91390		11.94870			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			11.91770		11.95260			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.94050		11.97590			0.00	0	1,625
\$ / R On 03/06/2015 Foreign Exchange Future			11.95430		11.98970			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.96610		12.00150			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.97200		12.00740			495,485,164.00	41,387	1,196,166
\$ / R On 26/06/2015 Foreign Exchange Future			11.99960		12.03500			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.00760		12.04320			0.00	0	7,050
\$ / R On 29/07/2015 Foreign Exchange Future			12.06700		12.10280			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.12640		12.16230			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.15500		12.19100			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.16320		12.19920			150,008,745.60	12,333	91,663

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.19190		12.22790			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.19600		12.23200			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.25330		12.28960			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.31060		12.34710			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.33720		12.37380			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.34330		12.38000			77,454,207.50	6,275	61,422
\$ / R	On	21/12/2015	Foreign Exchange Future			12.36380		12.40050			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.47410		12.51090			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.53250		12.56930			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.53880		12.57560			0.00	0	3,600
\$ / R	On	09/06/2016	Foreign Exchange Future			12.71910		12.75590			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.72740		12.76420			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			12.92200		12.95880			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.93030		12.96710			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.10840		13.14510			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.11870		13.15550			0.00	0	0
Total \$ / R Future											725,206,815.10	60,186	1,385,767
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Call			1,058.12280	1,025.622	35.58	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	10.80	Put			0.02280	0.022	35.58	0.00	0	300
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Call			818.24780	785.689	30.66	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.04	Put			0.14780	0.089	30.66	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Call			708.45450	675.785	28.40	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Put			2,991.97440	3,024.447	87.55	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.15	Put			0.35450	0.185	28.40	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Call			262.27370	226.277	21.06	0.00	0	2,083
\$ / R	On	27/03/2015	Foreign Exchange Option	11.61	Put			14.17370	10.677	21.06	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Call			105.23280	71.382	18.13	0.00	0	250
\$ / R	On	27/03/2015	Foreign Exchange Option	11.81	Put			57.13280	55.782	18.13	0.00	0	0
\$ / R	On	27/03/2015	Foreign Exchange Option	14.85	Call			0.07440	0.047	87.55	0.00	0	300
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Call			1,053.95520	1,018.444	23.53	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.81	Put			0.05520	0.045	23.53	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Call			1,073.94740	1,038.438	23.70	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.79	Put			0.04740	0.038	23.70	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Call			1,063.95120	1,028.441	23.62	0.00	0	0
\$ / R	On	30/03/2015	Foreign Exchange Option	10.80	Put			0.05120	0.041	23.62	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Call			12.66240	5.752	18.63	0.00	0	0
\$ / R	On	31/03/2015	Foreign Exchange Option	12.31	Put			456.86240	485.552	18.63	0.00	0	20,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			21.73920	12.008	18.00	0.00	0	22,187
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			394.03920	420.008	18.00	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Call			10.93400	5.461	19.22	0.00	0	5,000
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Put			533.23400	563.461	19.22	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			669.78810	633.718	18.54	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			2.08810	1.718	18.54	0.00	0	22,187
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			149.53680	118.074	15.15	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			89.93680	94.274	15.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Call			94.70530	72.424	15.26	0.00	0	10,000
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Put			215.50530	229.723	15.26	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Call			0.00000	156.866	14.43	1,568,658.00	10,000	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Put			0.00000	112.066	14.43	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			55.27890	41.057	16.63	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			382.17890	404.257	16.63	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.11460	0.102	23.74	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,230.51460	3,264.602	23.74	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,123.00110	1,089.532	15.37	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			3.40110	4.032	15.37	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			783.11470	749.802	13.94	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			13.51470	14.302	13.94	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			188.54990	165.901	15.02	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			268.94990	280.401	15.02	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			328.19480	299.453	14.40	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			199.49480	205.553	14.40	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			325.90340	297.203	14.48	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			213.30340	219.503	14.48	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			12.79330	10.741	29.71	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,516.89330	3,550.241	29.71	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			859.49470	825.139	13.49	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			33.59470	34.639	13.49	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			337.15310	309.525	14.62	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			16.23400	16.800	13.58	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			261.25310	269.025	14.62	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			219.45290	197.168	15.68	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			453.55290	466.668	15.68	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,185.39200	1,150.368	13.64	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			9.49200	9.868	13.64	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,052.13400	1,017.300	13.58	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			347.35580	319.682	14.74	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			287.65580	295.382	14.74	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			214.81250	194.218	16.02	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			525.11250	539.918	16.02	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			352.82780	326.689	14.86	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			311.32780	320.589	14.86	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			65.90280	58.550	20.36	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,558.50280	1,586.550	20.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,289.85570	1,254.203	13.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			12.45570	12.203	13.61	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			68.53620	60.919	20.22	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,521.13620	1,548.919	20.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,270.43270	1,234.766	13.54	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			13.03270	12.766	13.54	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,221.99610	1,187.244	13.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			14.59610	15.244	13.53	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			109.50760	98.301	18.59	0.00	0	37,000

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	13.00	Put			1,102.10760	1,126.301	18.59	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			87.36600	77.937	19.39	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,299.96600	1,325.937	19.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			84.69400	75.516	19.49	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,327.29400	1,353.516	19.49	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			190.56970	173.139	16.75	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			683.16970	701.139	16.75	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			177.66710	161.133	16.96	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			730.26710	749.133	16.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			163.94190	148.522	17.22	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			786.54190	806.522	17.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			272.00310	249.890	15.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			464.60310	477.890	15.71	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			241.40920	220.922	16.05	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			534.00920	548.922	16.05	0.00	0	4,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			214.38920	195.468	16.40	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			606.98920	623.468	16.40	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			436.55600	407.706	14.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			239.15600	245.706	14.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			345.47000	320.012	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			338.07000	348.012	15.01	0.00	0	39,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			337.32140	312.197	15.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			349.92140	360.197	15.08	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			527.58490	497.195	14.14	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			170.18490	175.195	14.14	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			447.20260	418.149	14.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			229.80260	236.150	14.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			441.85240	412.903	14.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			234.45240	240.903	14.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			639.10860	607.337	13.75	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			111.70860	115.336	13.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			625.20070	593.578	13.80	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			117.80070	121.578	13.80	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			558.80280	527.979	14.03	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			151.40280	155.979	14.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			736.17570	701.821	13.45	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			78.77570	79.821	13.45	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			696.78740	664.459	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			89.38740	92.459	13.57	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			660.35630	628.369	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			102.95630	106.369	13.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			964.38040	929.810	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			36.98040	37.810	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			946.68750	912.128	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			39.28750	40.128	13.49	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			776.53930	742.129	13.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			69.13930	70.129	13.46	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	10.98	Call			1,054.41570	1,019.786	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			27.01570	27.786	13.50	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,036.21080	1,001.593	13.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			28.81080	29.593	13.50	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			237.13730	219.129	16.60	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			662.13730	679.529	16.60	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			24.83630	22.394	29.20	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,869.83630	3,902.794	29.20	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,255.06640	1,218.962	13.34	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			20.06640	19.362	13.34	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			939.84160	905.076	13.42	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			54.84160	55.476	13.42	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			593.98980	563.356	14.07	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			180.78980	185.756	14.07	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,029.55410	995.282	13.57	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			76.75410	78.282	13.57	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			265.72090	248.136	17.44	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			872.92090	891.136	17.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			45.34340	40.052	28.70	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,092.54340	4,123.052	28.70	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,336.56610	1,300.692	13.54	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			33.76610	33.692	13.54	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			56.42420	52.614	28.46	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,394.12420	4,426.214	28.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,407.44090	1,372.470	13.65	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			45.14090	46.070	13.65	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,104.72980	1,070.740	13.58	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			92.42980	94.340	13.58	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			280.24910	263.085	18.15	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,087.94910	1,106.686	18.15	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			540.79460	514.626	15.68	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			509.79460	519.626	15.68	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,109.19190	1,075.855	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			109.99190	112.655	13.56	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,040.07170	1,006.231	13.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			130.87170	133.031	13.61	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			888.93770	853.597	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			34.25570	34.232	13.97	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,635.95340	1,599.896	13.91	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			36.75340	36.697	13.91	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,289.04760	1,255.653	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			69.84760	72.453	13.44	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,251.22790	2,277.579	21.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			131.66300	126.260	22.69	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,512.46300	2,543.060	22.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			294.59590	277.314	18.45	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,195.39590	1,214.114	18.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,673.45570	1,637.432	13.97	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,447.17840	1,467.757	19.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			175.36840	164.107	20.95	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,976.16840	2,000.907	20.95	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			524.28540	498.047	15.85	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			555.08540	564.847	15.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			150.42790	140.779	21.77	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			735.65180	748.486	16.67	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			301.96540	284.323	18.34	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,162.76540	1,181.123	18.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			616.75070	588.986	15.17	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			417.55070	425.786	15.17	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			246.37840	230.957	19.32	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			463.47720	472.024	15.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			562.46010	535.322	15.55	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			493.26010	502.122	15.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			861.82700	828.776	13.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			202.62700	205.576	13.84	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			434.85180	411.686	16.67	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			223.00450	229.584	14.01	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			810.44530	781.114	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			231.24530	237.914	14.07	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			895.80080	860.529	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			186.60080	187.329	13.72	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			582.67720	555.224	15.40	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			189.73770	190.397	13.72	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			882.10870	847.329	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			192.90870	194.129	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,271.37260	1,238.782	13.45	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			72.17260	75.582	13.45	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			822.20450	792.784	14.01	0.00	0	500
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			75.22320	66.981	28.05	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,647.32320	4,675.081	28.05	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			994.73600	961.553	13.71	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			166.83600	169.653	13.71	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			294.25230	277.394	18.89	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			104.40060	107.508	13.47	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,336.35230	1,355.494	18.89	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			198.54740	186.014	20.85	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,970.64740	1,994.114	20.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,485.03200	1,449.678	13.65	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			57.13200	57.778	13.65	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,182.30060	1,149.408	13.47	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			393.43010	372.438	17.54	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			961.43010	976.438	17.54	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			308.17720	291.403	19.58	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,578.57720	1,598.103	19.58	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			95.10630	88.605	28.00	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,785.50630	4,815.305	28.00	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,555.50170	1,520.292	13.60	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			65.90170	66.992	13.60	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,255.97180	1,221.032	13.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			116.37180	117.732	13.38	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,320.92780	1,286.255	13.28	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			123.82780	125.655	13.28	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			317.31920	301.258	20.18	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,820.21920	1,840.658	20.18	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			97.02820	90.923	27.83	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,199.92820	5,230.323	27.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,620.83590	1,583.824	13.46	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			73.73590	73.224	13.46	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			693.42000	664.363	16.10	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			659.62000	667.163	16.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,237.76470	3,198.721	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.76470	5.421	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,188.24970	3,149.429	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.24970	6.129	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,138.76410	3,100.215	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,647.40830	3,622.476	24.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			181.25210	151.980	26.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,301.25210	4,308.680	26.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			281.54050	268.781	21.39	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,271.54050	2,295.481	21.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,700.76370	2,723.228	22.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			237.13340	213.989	22.82	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,857.13340	2,870.689	22.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			458.91650	437.753	18.45	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,278.91650	1,294.453	18.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			227.40830	165.776	24.56	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,472.30830	1,489.669	19.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			401.76790	382.662	19.23	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,521.76790	1,539.362	19.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			503.87310	480.649	17.91	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,123.87310	1,137.349	17.91	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			240.76370	226.528	22.48	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,162.06400	1,176.064	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			480.64370	458.465	18.18	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,200.64370	1,215.165	18.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			929.24630	907.602	14.67	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			349.24630	364.302	14.67	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			412.30830	392.969	19.08	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			454.48640	456.518	14.94	0.00	0	90,200
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			771.52660	737.107	15.40	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			541.52660	543.807	15.40	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			1,176.67350	1,158.103	14.14	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			196.67350	214.803	14.14	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			492.06400	469.364	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			269.12580	287.429	14.42	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			955.00690	936.346	14.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			325.00690	343.046	14.61	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,525.21450	1,494.768	13.54	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			95.21450	101.468	13.54	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			834.48640	799.818	14.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			8.76410	6.915	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,481.91490	1,454.661	13.61	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			101.91490	111.361	13.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,320.24200	1,300.823	13.88	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			140.24200	157.523	13.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,039.12580	1,020.729	14.42	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			323.10530	307.950	20.78	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,072.60530	2,094.150	20.78	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			97.64470	93.658	27.70	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,567.14470	5,599.858	27.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,680.68690	1,642.719	13.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			80.18690	78.919	13.38	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,387.33880	1,351.037	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			126.83880	127.237	13.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,378.99310	1,343.428	13.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			128.49310	129.628	13.11	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,190.32450	1,152.901	13.73	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			279.42450	278.801	13.73	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			310.17320	300.601	24.15	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,199.27320	3,226.501	24.15	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			837.07070	804.846	16.39	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			797.77070	802.346	16.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,021.00480	984.738	14.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			495.40480	495.938	14.77	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			349.37270	335.471	25.13	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,523.77270	3,546.671	25.13	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,065.66410	1,028.665	14.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			380.20310	379.446	14.11	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			321.90190	309.962	27.33	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,246.30190	4,271.162	27.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,655.07900	1,617.191	12.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			129.47900	128.391	12.98	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			501.09580	501.707	14.81	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			408.53070	390.335	21.30	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,422.93070	2,441.535	21.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,141.96510	1,104.328	14.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			366.36510	365.528	14.03	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,125.80310	1,088.246	14.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			440.06410	439.865	14.44	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,025.34210	989.003	14.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			489.74210	490.203	14.74	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			68.66480	64.851	27.33	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,723.06480	7,756.051	27.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,016.69580	980.507	14.81	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			802.28660	771.600	18.11	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,336.38660	1,342.500	18.11	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			799.71470	769.103	18.13	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,343.81470	1,350.003	18.13	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			797.15610	766.620	18.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,351.25610	1,357.520	18.15	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			805.09020	774.242	18.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,350.89020	1,356.842	18.14	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			810.24010	779.253	18.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,336.04010	1,341.853	18.10	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			807.66130	776.744	18.12	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,343.46130	1,349.344	18.12	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			997.06120	962.025	17.91	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,328.26120	1,330.025	17.91	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			994.19020	959.225	17.93	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,335.39020	1,337.225	17.93	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			991.33240	956.432	17.95	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,342.53240	1,344.432	17.95	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			999.24110	964.051	17.94	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,342.14110	1,343.751	17.94	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,004.99450	969.669	17.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,327.89450	1,329.369	17.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,002.11120	966.857	17.92	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,335.01120	1,336.557	17.92	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,380.10280	1,335.930	16.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			875.00280	867.530	16.12	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,376.51280	1,332.488	16.15	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			881.41280	874.088	16.15	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,372.94750	1,329.065	16.18	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			887.84750	880.665	16.18	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,177.92240	1,139.182	17.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,332.42240	1,330.482	17.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,184.11890	1,145.265	17.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,318.61890	1,316.565	17.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,181.01070	1,142.217	17.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,325.51070	1,323.517	17.75	0.00	0	0
Total \$ / R Option											1,568,658.00	10,000	1,522,173
Total \$ / R											726,775,473.10	70,186	2,907,940

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.97200		12.00740			1,592,276.00	133	723
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.16320		12.19920			97,305.60	8	99
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.34330		12.38000			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.53880		12.57560			0.00	0	0
Total \$ / R MAXI Future										1,689,581.60	141	822
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			78,472.34210	75,030.329	13.46	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			6,732.34210	6,830.329	13.46	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			77,653.92990	74,212.866	13.46	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			6,913.92990	7,012.866	13.46	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			76,839.07430	73,398.998	13.46	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			7,099.07430	7,198.998	13.46	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			75,953.69220	73,059.347	14.33	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			27,033.69220	27,739.347	14.33	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			77,056.64950	74,154.007	14.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			26,136.64950	26,834.007	14.27	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			76,503.02940	73,604.544	14.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			26,583.02940	27,284.544	14.30	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			89,945.19000	87,406.320	14.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			37,945.19000	39,076.320	14.75	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			90,924.99150	88,512.597	14.73	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			36,924.99150	38,182.597	14.73	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			90,433.62780	87,958.017	14.74	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			37,433.62780	38,628.017	14.74	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			71,031.19940	71,365.605	15.94	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			88,249.35080	84,911.836	15.97	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			71,689.35080	72,031.836	15.97	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			88,935.33570	85,581.181	15.90	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			70,375.33570	70,701.180	15.90	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			88,591.19940	85,245.606	15.94	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										1,689,581.60	141	822
£ / R	On 12/06/2015	Foreign Exchange Future			17.80530		17.86080			42,786,135.90	2,403	27,507
£ / R	On 14/09/2015	Foreign Exchange Future			18.08110		18.13800			560,514.10	31	910
£ / R	On 11/12/2015	Foreign Exchange Future			18.34820		18.40680			91,741.00	5	5
£ / R	On 14/03/2016	Foreign Exchange Future			18.64420		18.70370			0.00	0	0
Total £ / R Future										43,438,391.00	2,439	28,422
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			2,203.10440	2,246.778	17.43	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			1,169.77470	1,197.176	15.46	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			188.75130	160.843	15.48	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			1,177.95130	1,205.543	15.48	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			186.94530	159.225	15.50	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			1,186.14530	1,213.925	15.50	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	12/06/2015	Foreign Exchange Option	20.00	Call			63.90440	52.078	17.43	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			996.40260	945.780	13.25	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			135.60260	140.480	13.25	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			190.57470	162.476	15.46	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			482.38370	448.511	16.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,304.38370	1,327.411	16.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,158.29800	7,101.448	22.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.29800	0.348	22.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			487.20400	453.149	15.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,289.20400	1,312.049	15.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			484.78660	450.826	15.99	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,296.78660	1,319.725	15.99	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			913.39150	872.489	15.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			1,010.10560	1,027.730	15.29	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			1,016.59150	1,034.289	15.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,180.96600	1,136.643	14.36	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			644.16600	658.443	14.36	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			920.43630	879.394	15.28	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			1,003.63630	1,021.194	15.28	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			916.90560	875.930	15.29	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			996.15850	956.671	16.33	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,492.45850	1,512.471	16.33	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			993.33390	953.896	16.35	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,499.63390	1,519.696	16.35	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			998.98770	959.458	16.31	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,485.28770	1,505.258	16.31	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											43,438,391.00	2,439	63,252
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10023		0.10044			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10197		0.10220			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10367		0.10390			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,054.32390	1,032.726	13.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			10.12390	9.626	13.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			306.96470	291.398	15.06	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			262.76470	268.298	15.06	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			70.10460	64.305	18.49	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,025.90460	1,041.205	18.49	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,263.69450	1,242.595	14.25	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			44.19450	45.195	14.25	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			549.46740	530.747	15.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			329.96740	333.347	15.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			234.37310	222.241	18.21	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	0.11	Put			1,014.87310	1,024.841	18.21	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,463.16580	1,441.185	14.57	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			73.06580	74.185	14.57	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			756.14410	734.598	15.47	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			366.04410	367.598	15.47	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			397.26430	381.122	18.03	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,007.16430	1,014.122	18.03	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	01/06/2015	Foreign Exchange Future			13.11840		13.10280			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.14430		13.12840			33,333,944.80	2,536	154,843
€ / R	On	14/09/2015	Foreign Exchange Future			13.37440		13.35870			936,208.00	70	11,148
€ / R	On	11/12/2015	Foreign Exchange Future			13.59810		13.58300			339,952.50	25	10,150
€ / R	On	14/03/2016	Foreign Exchange Future			13.84970		13.83480			0.00	0	500
€ / R	On	19/09/2016	Foreign Exchange Future			14.38050		14.36610			0.00	0	0
Total € / R Future											34,610,105.30	2,631	176,641
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			68.69050	58.982	16.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,255.89050	1,230.582	16.88	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			67.93480	58.276	16.92	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,265.13480	1,239.876	16.92	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			67.19080	57.581	16.95	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,274.39080	1,249.181	16.95	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			60.23260	51.127	17.30	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,367.43260	1,342.727	17.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			33.24670	28.186	20.30	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,254.84670	2,233.886	20.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			32.19640	27.256	20.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,293.79640	2,272.956	20.43	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			219.89410	209.266	14.25	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			571.49410	544.966	14.25	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			153.92870	142.840	15.17	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			805.52870	778.541	15.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			31.68820	26.807	20.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,313.28820	2,292.507	20.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			242.21840	231.972	14.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			513.81840	487.672	14.00	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			97.40850	87.614	16.59	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,169.00850	1,143.314	16.59	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			31.94090	27.030	20.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,303.54090	2,282.730	20.46	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			924.93460	936.034	12.62	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			46.53460	41.734	12.62	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			606.43980	610.229	12.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			128.03980	115.929	12.56	0.00	0	200
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,066.44430	2,039.882	19.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			744.77670	743.772	13.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			286.07670	269.372	13.00	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			200.38070	188.478	18.14	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,741.68070	1,714.078	18.14	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			166.85830	155.938	19.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,048.15830	2,021.538	19.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			165.99690	155.108	19.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,057.29690	2,030.708	19.03	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			165.14430	154.282	19.05	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			902.87240	871.544	15.33	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,780.37000	1,748.786	18.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,655.73600	2,670.495	14.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			22.73600	22.395	14.41	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			907.32720	900.344	13.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			374.32720	352.244	13.04	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			585.87240	569.644	15.33	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,788.89580	1,757.331	18.19	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			228.27970	215.168	22.02	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,145.27970	3,117.068	22.02	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			364.84960	348.345	18.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,771.84960	1,740.245	18.15	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			363.37000	346.886	18.17	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			361.89580	345.431	18.19	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			782.44200	766.684	15.34	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			947.64200	916.984	15.34	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			779.38220	763.574	15.37	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			954.58220	923.874	15.37	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			785.51990	769.812	15.32	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			940.71990	910.112	15.32	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			974.48990	949.365	17.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,568.38990	1,528.865	17.07	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			979.67690	954.601	17.03	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,553.57690	1,514.100	17.03	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			977.07420	951.981	17.05	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,560.97420	1,521.481	17.05	0.00	0	0
Total € / R Option											0.00	0	139,458
Total € / R											34,610,105.30	2,631	316,099
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.36840		9.42230			0.00	0	15,113
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.47280		9.52700			0.00	0	1,067
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.57550		9.63100			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.69200		9.74700			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total AU\$ / R Future											0.00	0	16,180
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			793.50480	744.918	13.38	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			21.20480	26.518	13.38	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			498.73160	456.838	13.30	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			76.43160	88.439	13.30	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			45.97680	38.886	15.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			873.67680	920.486	15.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			45.03940	38.079	15.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			882.73940	929.679	15.87	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,030.01700	977.746	13.51	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			7.71700	9.346	13.51	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			206.76390	182.523	13.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			284.46390	314.123	13.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			155.07780	135.449	14.26	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			382.77780	417.049	14.26	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			46.93380	39.710	15.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			864.63380	911.310	15.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			392.77790	355.221	13.37	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			120.47790	136.821	13.37	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			952.10650	994.032	15.74	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			137.54380	125.401	15.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			960.54380	1,002.601	15.76	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			136.00240	123.986	15.79	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			969.00240	1,011.186	15.79	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			139.10650	126.832	15.74	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,389.11010	2,334.828	16.32	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			8.11010	9.328	16.32	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,339.54270	2,285.309	16.09	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			8.54270	9.809	16.09	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,289.99880	2,235.815	15.87	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			8.99880	10.315	15.87	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			626.42280	615.690	13.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			369.42280	413.690	13.48	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			621.70830	611.144	13.50	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			374.70830	419.144	13.50	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			617.03030	606.633	13.52	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			380.03030	424.633	13.52	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											0.00	0	17,386
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.54820		9.58320			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.69120		9.72710			0.00	0	0
Total CAD/ R Future											0.00	0	1,771

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	10.01	Put			525.29120	548.544	13.97	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			102.46840	90.349	13.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			509.26840	532.149	13.90	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			100.46010	88.528	13.94	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			517.26010	540.328	13.94	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			98.49120	86.744	13.97	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			390.82360	365.710	12.98	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			313.72360	324.510	12.98	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			386.22340	361.196	13.00	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			319.12340	329.996	13.00	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			395.46840	370.268	12.96	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			308.36840	319.068	12.96	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	1,771
CHF / R	On	12/06/2015	Foreign Exchange Future			12.52470		12.61200			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.77810		12.86620			0.00	0	611
Total CHF / R Future											0.00	0	8,069
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			835.82840	759.991	13.35	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			63.82840	75.291	13.35	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			827.18980	751.417	13.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			65.18980	76.717	13.32	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			818.57690	742.869	13.29	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			66.57690	78.169	13.29	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			578.21270	525.116	15.13	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			502.01270	537.016	15.13	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			574.09480	521.142	15.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			507.89480	543.042	15.15	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			570.00760	517.437	15.18	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			513.80760	549.337	15.18	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,069
CNH / R	On	12/06/2015	Foreign Exchange Future			1.90990		1.91550			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.92100		1.92720			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			955.95840	910.669	13.88	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			200.95840	211.668	13.88	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			885.13770	841.168	13.87	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			230.13770	242.168	13.87	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			817.21080	774.649	13.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			262.21080	275.649	13.86	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			548.62180	516.018	15.18	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,176.62180	1,206.018	15.18	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			519.21000	487.092	15.28	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,247.21000	1,277.092	15.28	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			491.36700	460.534	15.40	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,319.36700	1,350.534	15.40	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.76510		1.76500			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.79880		1.79860			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			560.36190	552.029	12.75	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			310.36190	301.029	12.75	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			504.30150	495.165	12.73	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			354.30150	344.165	12.73	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			456.99890	447.378	12.88	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			406.99890	396.378	12.88	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			989.82530	985.081	13.36	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			403.82530	397.081	13.36	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			932.89580	927.131	13.43	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			446.89580	439.132	13.43	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			878.50580	871.709	13.50	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			492.50580	483.708	13.50	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	12/06/2015	Foreign Exchange Future			0.12840		0.12900			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12770		0.12920			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12760		0.12710			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05330		0.05350			53.30	1	98,150
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05030		0.05040			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.04890		0.04900			0.00	0	163,080
Total NGN / R Future											53.30	1	261,230
Total NGN / R											53.30	1	261,230
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.09790		1.09340			54,895.00	50	200

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO €	On 14/09/2015	Foreign Exchange Future			1.09960		1.09510			0.00	0	0
QUANTO €	On 11/12/2015	Foreign Exchange Future			1.10170		1.09720			0.00	0	0
Total QUANTO € / \$ Future										54,895.00	50	200
Total QUANTO € / \$										54,895.00	50	200
RAIN	On 12/06/2015	Foreign Exchange Future			20,993.03000		21,020.86000			0.00	0	0
Total RAIN Future										0.00	0	0
Total RAIN										0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Future			4.58610		4.60100			0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Future			4.56110		4.57700			0.00	0	0
Total TRY / R Future										0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Call			12.20450	11.584	13.26	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	4.99	Put			401.20450	415.484	13.26	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Call			11.54980	10.965	13.31	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.00	Put			410.54980	424.865	13.31	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Call			10.93030	10.380	13.36	0.00	0	0
TRY / R	On 12/06/2015	Foreign Exchange Option	5.01	Put			419.93030	434.280	13.36	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Call			132.28680	125.146	11.78	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.61	Put			165.28680	174.046	11.78	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Call			140.76460	133.250	11.72	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.59	Put			153.76460	162.150	11.72	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Call			136.47180	129.146	11.75	0.00	0	0
TRY / R	On 14/09/2015	Foreign Exchange Option	4.60	Put			159.47180	168.046	11.75	0.00	0	0
Total TRY / R Option										0.00	0	0
Total TRY / R										0.00	0	0
ZMW / R	On 12/06/2015	Foreign Exchange Future			1.52280		1.50520			0.00	0	16
ZMW / R	On 14/09/2015	Foreign Exchange Future			1.47230		1.45790			0.00	0	0
Total ZMW / R Future										0.00	0	16
Total ZMW / R										0.00	0	16
Total Futures										804 999 841.30	65,448	1,895,154
Total Options										1 568 658.00	10,000	1,697,667
Grand Total:										806,568,499.30	75,448	3,592,821