



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: 01/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 01/04/2015 Foreign Exchange Future			12.05960		12.12500			18,885,333.60	1,566	0
\$ / R On 02/04/2015 Foreign Exchange Future			12.00720		12.12500			0.00	0	0
\$ / R On 07/04/2015 Foreign Exchange Future			12.00720		12.13310			120,072,000.00	10,000	0
\$ / R On 08/04/2015 Foreign Exchange Future			11.99930		12.13370			0.00	0	0
\$ / R On 09/04/2015 Foreign Exchange Future			12.00130		12.13440			120,013.00	10	15
\$ / R On 14/04/2015 Foreign Exchange Future			12.01120		12.13940			0.00	0	0
\$ / R On 28/04/2015 Foreign Exchange Future			12.03820		12.17220			2,178,914.20	181	4,905
\$ / R On 29/04/2015 Foreign Exchange Future			12.04020		12.17460			9,126,471.60	758	758
\$ / R On 13/05/2015 Foreign Exchange Future			12.06740		12.20430			0.00	0	6,224
\$ / R On 15/05/2015 Foreign Exchange Future			12.07130		12.20830			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			12.09480		12.23240			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.10850		12.24640			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.12030		12.25870			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.12650		12.26490			624,175,208.00	51,472	1,171,799
\$ / R On 26/06/2015 Foreign Exchange Future			12.15510		12.29360			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.16330		12.30180			0.00	0	7,712
\$ / R On 29/07/2015 Foreign Exchange Future			12.22350		12.36330			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.28390		12.42500			0.00	0	250
\$ / R On 10/09/2015 Foreign Exchange Future			12.31300		12.45480			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.32140		12.46330			52,846,484.60	4,289	90,522
\$ / R On 28/09/2015 Foreign Exchange Future			12.35050		12.49310			0.00	0	1,950

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/09/2015	Foreign Exchange Future			12.35470		12.49740			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.41440		12.55810			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.47460		12.61880			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.50250		12.64710			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.50900		12.65360			18,763,500.00	1,500	65,562
\$ / R	On	21/12/2015	Foreign Exchange Future			12.53040		12.67530			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.64590		12.79400			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.70720		12.85740			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.71380		12.86420			1,004,390.20	79	3,773
\$ / R	On	09/06/2016	Foreign Exchange Future			12.89900		13.05050			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.90740		13.05900			0.00	0	500
\$ / R	On	15/09/2016	Foreign Exchange Future			13.10520		13.25660			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.11360		13.26500			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.29460		13.44590			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.30510		13.45640			0.00	0	0
Total \$ / R Future											847,172,315.20	69,855	1,362,890
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Call			9.68900	0.000	17.91	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.24	Put			124.68900	180.400	17.91	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Call			1.61790	0.000	17.91	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	12.39	Put			266.61790	330.400	17.91	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Call			925.00000	859.600	17.91	0.00	0	0
\$ / R	On	01/04/2015	Foreign Exchange Option	11.20	Put			0.00000	0.000	17.91	0.00	0	0
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Call			320.03790	201.067	21.11	0.00	0	2,500
\$ / R	On	02/04/2015	Foreign Exchange Option	11.81	Put			5.03790	3.867	21.11	0.00	0	0
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Call			197.97010	105.436	16.58	0.00	0	10,000
\$ / R	On	07/04/2015	Foreign Exchange Option	12.00	Put			64.87010	98.236	16.58	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Call			117.74070	61.289	18.31	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	12.15	Put			134.04070	211.989	18.31	0.00	0	0
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Call			356.71560	242.652	17.79	0.00	0	10,000
\$ / R	On	08/04/2015	Foreign Exchange Option	11.80	Put			23.01560	43.352	17.79	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Call			101.19470	53.718	18.57	0.00	0	0
\$ / R	On	09/04/2015	Foreign Exchange Option	12.21	Put			176.79470	262.418	18.57	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Call			115.53980	71.653	17.62	0.00	0	0
\$ / R	On	14/04/2015	Foreign Exchange Option	12.24	Put			216.13980	300.453	17.62	0.00	0	500
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,373.31150	1,240.392	17.59	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			1.11150	2.192	17.59	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			1,026.50450	895.639	15.81	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			4.30450	7.439	15.81	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			299.00640	221.918	15.51	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			126.80640	183.718	15.51	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.36240	0.414	28.29	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			2,978.16240	3,112.214	28.29	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			116.44030	82.975	17.64	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			411.84030	512.775	17.64	0.00	0	500
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			478.76610	383.207	14.82	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	13/05/2015	Foreign Exchange Option	11.82	Put			94.46610	135.806	14.82	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			473.27800	379.508	14.91	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			104.97800	148.208	14.91	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			11.04250	9.477	29.60	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,258.64250	3,394.677	29.60	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			1,095.12510	963.802	13.94	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			12.72510	19.002	13.94	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			476.52710	387.966	14.93	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			6.44040	8.172	13.95	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			144.12710	193.166	14.93	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			309.55730	246.841	15.85	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			287.15730	362.041	15.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,436.97970	1,300.174	14.40	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			4.57970	5.374	14.40	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,298.84040	1,162.972	13.95	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			482.60170	396.067	14.98	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			166.20170	217.567	14.98	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			296.88320	239.377	16.13	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			350.48320	430.877	16.13	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			485.03540	400.747	15.04	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			186.33540	240.447	15.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			84.67520	68.546	20.53	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,319.77520	1,442.046	20.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,541.65990	1,404.954	14.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			6.75990	8.454	14.60	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			88.15080	71.495	20.39	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,283.25080	1,404.995	20.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,521.96690	1,385.346	14.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			7.06690	8.846	14.52	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,472.79810	1,336.410	14.34	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			7.89810	9.910	14.34	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			143.81530	117.033	18.69	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			878.91530	990.533	18.69	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			113.11600	92.117	19.52	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,068.21600	1,185.617	19.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			109.56330	89.241	19.63	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,094.66330	1,212.741	19.63	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			258.21680	210.693	16.86	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			493.31680	584.193	16.86	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			240.28960	195.810	17.07	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			535.38960	629.309	17.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			220.99410	179.853	17.32	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			586.09410	683.353	17.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			371.06000	304.810	15.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			306.16000	378.310	15.79	0.00	0	5,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			328.33780	269.442	16.15	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			363.43780	442.942	16.15	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	12/06/2015	Foreign Exchange Option	12.40	Call			291.18060	238.206	16.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			426.28060	511.706	16.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			589.75630	495.384	14.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			134.85630	178.884	14.71	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			473.31730	392.355	15.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			208.41730	265.855	15.22	0.00	0	36,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			462.16800	382.615	15.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			217.26800	276.115	15.27	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			702.46960	597.248	14.29	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			87.56960	120.748	14.29	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			603.12170	507.357	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			128.22170	170.857	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			596.41280	501.344	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			131.51280	174.844	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			840.55450	722.650	13.99	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			55.65450	76.150	13.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			823.75710	706.795	14.00	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			58.85710	80.295	14.00	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			741.93380	631.911	14.15	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			77.03380	105.411	14.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			952.89150	829.492	13.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			37.99150	52.992	13.94	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			909.06740	787.652	13.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			44.16740	61.152	13.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			866.00390	746.735	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			51.10390	70.235	13.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,200.33140	1,068.892	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			15.43140	22.392	13.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,181.48490	1,050.496	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			16.58490	23.996	13.84	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			997.42020	872.197	13.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			32.52020	45.697	13.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,296.70820	1,162.126	13.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			11.80820	15.626	13.79	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,277.24990	1,143.323	13.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			12.34990	16.823	13.80	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			313.95830	263.568	16.69	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			480.35830	568.468	16.69	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			30.32430	26.009	29.93	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,616.72430	3,750.910	29.93	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,504.58010	1,368.781	14.15	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			10.98010	13.681	14.15	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,169.20600	1,041.022	13.75	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			25.60600	35.922	13.75	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			770.99160	665.452	14.14	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			99.19160	132.152	14.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,254.37820	1,128.080	13.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			41.07820	54.580	13.75	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			334.52000	289.180	17.43	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			681.22000	775.680	17.43	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			57.90240	46.738	29.31	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,844.60240	3,973.238	29.31	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,583.53910	1,448.626	14.14	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			20.23910	25.126	14.14	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			73.96120	61.846	29.06	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,148.96120	4,277.946	29.06	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,653.26910	1,518.339	14.03	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			28.26910	34.438	14.03	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,329.39830	1,203.603	13.77	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			54.39830	69.703	13.77	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			342.05650	300.574	18.10	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			887.05650	986.674	18.10	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			661.38880	587.839	15.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			366.58880	434.839	15.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,329.71000	1,207.528	13.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			66.41000	86.128	13.77	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,086.55770	974.471	14.03	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			123.25770	153.071	14.03	0.00	0	25,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,510.87180	1,378.543	13.71	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			23.44200	28.312	14.33	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,529.27590	1,396.644	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			45.97590	55.244	13.74	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,230.46510	1,338.703	19.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			207.07690	183.107	20.88	0.00	0	125,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,743.77690	1,861.706	20.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,925.07580	1,787.712	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			21.77580	26.312	14.39	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,886.74200	1,749.712	14.33	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			960.32850	1,060.270	18.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			361.28360	319.601	18.28	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			967.98360	1,068.201	18.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			152.69690	135.514	22.44	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,269.39690	2,394.114	22.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			293.76510	260.103	19.24	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			353.10020	419.704	15.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			639.53240	568.697	15.80	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			406.23240	477.297	15.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			176.00300	155.898	21.69	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,012.70300	2,134.498	21.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			363.62850	321.670	18.25	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			153.40140	187.730	14.14	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			752.80610	671.411	15.11	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			289.50610	350.011	15.11	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			354.36610	313.494	18.37	0.00	0	20,000

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	13.10	Put			991.06610	1,092.094	18.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			686.40020	611.104	15.50	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			125.59760	155.780	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,056.10600	945.499	14.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			132.80600	164.099	14.07	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			529.56470	469.402	16.60	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			566.26470	648.002	16.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			996.70140	889.130	14.14	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			80.87240	103.415	13.85	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,094.24600	981.794	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			120.94600	150.394	14.02	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			711.19300	633.586	15.35	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			327.89300	392.186	15.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,078.89760	967.180	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			47.57180	57.143	13.71	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,356.52420	1,232.261	13.74	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			63.22420	80.861	13.74	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,011.36250	903.022	14.12	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			148.06250	181.622	14.12	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,254.17240	1,134.815	13.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			91.85530	77.321	28.50	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,398.75530	4,526.820	28.50	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,200.19470	1,085.153	13.92	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			107.09470	134.653	13.92	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			349.38340	310.907	18.78	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			67.50670	82.636	13.67	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,126.28340	1,230.406	18.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			232.64220	206.642	20.76	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,739.54220	1,856.142	20.76	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,731.47340	1,596.363	14.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			38.37340	45.863	14.07	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,410.60670	1,283.136	13.67	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			471.25480	420.067	17.44	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			773.85480	865.367	17.44	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			358.50550	322.151	19.42	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,360.40550	1,467.751	19.42	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			114.36030	95.865	28.04	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,536.26030	4,661.465	28.04	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,804.20800	1,668.848	13.99	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			46.10800	54.448	13.99	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,486.40910	1,356.074	13.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			78.30910	91.674	13.52	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,555.65930	1,425.112	13.47	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			86.85930	100.512	13.47	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			365.28960	329.502	19.97	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,596.48960	1,704.902	19.97	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			118.78440	100.158	27.96	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,949.98440	5,075.558	27.96	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,871.14330	1,735.735	13.89	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			52.34330	61.135	13.89	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			807.72190	735.376	15.85	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			500.62190	572.876	15.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,509.78840	3,365.936	16.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.18840	6.936	16.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,460.16310	3,316.353	16.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.56310	7.354	16.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,410.55900	3,266.795	16.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,372.29510	3,508.075	25.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			216.62610	189.622	27.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,063.02610	4,180.622	27.85	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			267.24630	242.701	22.21	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,453.64630	2,573.701	22.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,571.70330	2,693.021	22.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			252.67460	229.672	22.59	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,599.07460	2,720.672	22.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			474.53260	430.094	18.84	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,260.93260	1,361.094	18.84	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			225.89510	217.075	25.96	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,308.14140	1,409.551	18.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			319.05400	289.083	21.10	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,035.45400	2,150.083	21.10	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			570.32600	517.174	17.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			966.72600	1,058.174	17.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			255.30330	232.021	22.52	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,003.07810	1,095.822	17.95	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			530.70940	481.169	18.22	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,077.10940	1,172.169	18.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			977.15060	890.491	14.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			323.55060	381.491	14.77	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			461.74140	418.551	18.99	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			397.73090	462.059	15.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			584.43610	529.953	17.69	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			930.83610	1,020.954	17.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,099.89760	999.998	14.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			246.29760	290.998	14.29	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			556.67810	504.822	17.95	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			283.39450	331.847	14.46	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,006.68970	915.251	14.62	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			303.08970	356.251	14.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,381.84930	1,267.276	13.63	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			128.24930	158.276	13.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			901.33090	821.059	15.25	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			184.22490	221.838	13.98	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,132.49520	1,030.719	14.21	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	11/12/2015	Foreign Exchange Option	11.75	Put			228.89520	271.719	14.21	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,773.34470	1,639.554	13.70	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			69.74470	80.554	13.70	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,036.99450	940.847	14.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.95900	7.795	16.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,728.45610	1,595.361	13.65	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			74.85610	86.361	13.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,552.17410	1,422.234	13.43	0.00	0	39,671
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			98.57410	113.234	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,227.82490	1,120.838	13.98	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			367.05410	333.111	20.52	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,841.75410	1,952.711	20.52	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			120.07960	103.400	27.83	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,314.77960	5,443.000	27.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,933.38990	1,797.660	13.83	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			58.08990	67.259	13.83	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,629.19880	1,498.244	13.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			93.89880	107.844	13.50	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,620.48050	1,489.691	13.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			95.18050	109.291	13.49	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,385.82850	1,275.979	13.71	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			191.82850	230.079	13.71	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			317.82940	301.397	23.37	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,923.82940	3,055.497	23.37	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			952.26860	881.206	16.15	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			624.86860	704.006	16.15	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,235.59360	1,137.677	14.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			321.39360	373.877	14.37	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,184.46750	1,089.753	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			360.26750	415.953	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,178.93040	1,084.581	14.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,449.71650	7,586.828	27.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,909.73320	1,776.484	13.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			95.53320	112.684	13.42	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,326.08950	1,222.714	14.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			261.88950	308.913	14.03	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,241.57230	3,375.045	24.43	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,307.45420	1,205.180	14.09	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			273.25420	321.380	14.09	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			349.65540	335.231	27.35	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,985.45540	4,121.431	27.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			83.91650	70.628	27.35	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			364.73040	420.781	14.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,173.42190	1,079.828	14.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			369.22190	426.028	14.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			456.58970	419.935	21.06	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,182.38970	2,296.135	21.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			355.77230	338.845	24.43	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			903.28900	840.261	17.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,142.78900	1,231.261	17.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			900.28190	837.473	18.01	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,149.78190	1,238.473	18.01	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			897.28990	834.706	18.03	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,156.78990	1,245.706	18.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			912.15160	848.556	17.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,143.15160	1,231.156	17.98	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			909.13790	845.756	18.00	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,150.13790	1,238.356	18.00	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			906.13360	842.976	18.02	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,157.13360	1,245.576	18.02	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,112.59490	1,044.344	17.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,145.99490	1,229.144	17.86	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,109.29060	1,041.255	17.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,152.69060	1,236.055	17.88	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,106.00740	1,038.180	17.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,159.40740	1,242.980	17.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,121.21560	1,052.462	17.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,146.21560	1,228.862	17.86	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,117.89950	1,049.367	17.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,152.89950	1,235.767	17.88	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,114.60450	1,046.280	17.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,159.60450	1,242.680	17.90	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,515.57950	1,438.989	16.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			709.67950	784.389	16.02	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,511.65640	1,435.328	16.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			715.75640	790.728	16.05	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,507.76080	1,431.524	16.07	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			721.86080	796.924	16.07	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,301.05010	1,238.138	17.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,134.65010	1,223.038	17.72	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,298.17180	1,235.468	17.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,141.77180	1,230.368	17.75	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,295.30860	1,232.163	17.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,148.90860	1,237.063	17.77	0.00	0	0
Total \$ / R Option											0.00	0	1,513,467
Total \$ / R											847,172,315.20	69,855	2,876,357
\$ / R	MAXI	On	12/06/2015	Foreign Exchange Future		12.12650		12.26490			630,578.00	52	743
\$ / R	MAXI	On	14/09/2015	Foreign Exchange Future		12.32140		12.46330			344,999.20	28	98
\$ / R	MAXI	On	11/12/2015	Foreign Exchange Future		12.50900		12.65360			0.00	0	0
\$ / R	MAXI	On	14/03/2016	Foreign Exchange Future		12.71380		12.86420			0.00	0	27

Contract Details			Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R MAXI Future										975,577.20	80	868
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			99,742.02110	87,219.686	13.92	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			3,252.02110	4,569.686	13.92	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			98,846.02280	86,358.969	13.93	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			3,356.02280	4,708.970	13.93	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			100,640.52620	88,083.631	13.92	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			3,150.52620	4,433.631	13.92	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			94,640.60810	84,156.365	14.20	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			17,310.60810	21,016.365	14.20	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			93,935.01750	83,491.885	14.21	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			17,605.01750	21,351.885	14.21	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			93,232.98480	82,889.164	14.24	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			17,902.98480	21,749.164	14.24	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			106,179.06770	96,414.230	14.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			26,819.06770	31,514.230	14.39	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			107,437.18870	97,597.065	14.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			26,077.18870	30,697.065	14.36	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			106,806.42620	97,003.939	14.37	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			26,446.42620	31,103.939	14.37	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			54,661.99410	62,126.175	15.72	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			100,668.56520	93,127.099	15.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			55,248.56520	62,747.099	15.75	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			101,498.07570	93,888.215	15.68	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			54,078.07570	61,508.215	15.68	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			101,081.99410	93,506.175	15.72	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										975,577.20	80	868
£ / R	On 12/06/2015	Foreign Exchange Future			17.96050		18.20120			110,277,470.00	6,140	28,576
£ / R	On 14/09/2015	Foreign Exchange Future			18.23890		18.48550			0.00	0	950
£ / R	On 11/12/2015	Foreign Exchange Future			18.51260		18.76440			0.00	0	5
£ / R	On 14/03/2016	Foreign Exchange Future			18.81690		19.07900			0.00	0	0
Total £ / R Future										110,277,470.00	6,140	29,531
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,881.37130	2,115.000	18.91	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			892.63720	1,099.462	16.93	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Call			251.45930	217.995	16.95	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.85	Put			900.25930	1,107.494	16.95	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Call			249.10390	215.984	16.97	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.86	Put			907.90390	1,115.484	16.97	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Call			82.57130	75.500	18.91	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,273.76810	1,077.332	14.21	0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			72.56810	116.832	14.21	0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			253.83720	219.962	16.93	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	18.96	Call			583.82410	515.968	16.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,058.32410	1,237.068	16.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,505.67190	7,259.169	22.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.17190	0.269	22.76	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			589.82290	521.238	16.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			1,044.32290	1,222.338	16.50	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			586.81240	518.596	16.52	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			1,051.31240	1,229.696	16.52	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,076.70800	967.322	15.69	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			816.60420	958.491	15.68	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			822.30800	964.722	15.69	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,390.96680	1,251.822	14.78	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			496.56680	609.222	14.78	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,085.32480	974.980	15.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			810.92480	952.380	15.66	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,081.00420	971.091	15.68	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,145.25550	1,045.729	16.60	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,266.25550	1,428.829	16.60	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,141.88850	1,042.669	16.62	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,272.88850	1,435.769	16.62	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,148.62850	1,048.801	16.58	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,259.62850	1,421.901	16.58	0.00	0	0
Total £ / R Option											0.00	0	34,830
Total £ / R											110,277,470.00	6,140	64,361
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10142		0.10240			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10320		0.10421			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10496		0.10601			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,245.92940	1,149.470	14.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			5.92940	7.070	14.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			405.80120	349.456	15.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			165.80120	207.056	15.27	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			90.20060	75.610	18.64	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			850.20060	933.210	18.64	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,448.50490	1,354.711	14.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			27.30490	34.311	14.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			661.16800	598.172	15.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			239.96800	277.772	15.32	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			276.61610	247.327	18.07	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			855.41610	926.927	18.07	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,652.47380	1,557.558	14.81	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			51.47380	61.258	14.81	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			877.95000	810.447	15.42	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	0.10	Put			276.95000	314.147	15.42	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			455.21500	417.108	17.84	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			854.21500	920.808	17.84	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			13.03500		13.16730			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.06060		13.19370			4,244,695.00	325	154,690
€ / R	On	14/09/2015	Foreign Exchange Future			13.29050		13.42770			0.00	0	11,148
€ / R	On	11/12/2015	Foreign Exchange Future			13.51700		13.65740			0.00	0	10,150
€ / R	On	14/03/2016	Foreign Exchange Future			13.77200		13.91940			0.00	0	1,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.29460		14.44740			0.00	0	0
Total € / R Future											4,244,695.00	325	176,988
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			66.97920	49.780	17.89	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,189.67920	1,304.780	17.89	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			66.17870	49.178	17.93	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,198.87870	1,314.178	17.93	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			65.38970	48.584	17.97	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,208.08970	1,323.584	17.97	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			58.09200	42.834	18.31	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,300.79200	1,417.834	18.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			30.17300	22.522	21.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,226.47300	2,351.922	21.30	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			160.30770	124.524	16.03	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			746.60770	843.924	16.03	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			29.65460	22.130	21.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,245.95460	2,371.530	21.37	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			31.24550	23.332	21.18	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,187.54550	2,312.732	21.18	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			98.80510	76.025	17.50	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,105.10510	1,215.425	17.50	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			29.91230	22.325	21.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,236.21230	2,361.725	21.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			232.41430	182.960	15.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			518.71430	602.360	15.05	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			979.77260	855.601	12.65	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			36.07260	45.001	12.65	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			648.81880	545.573	13.00	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			105.11880	134.973	13.00	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			256.83590	203.229	14.80	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			463.13590	542.629	14.80	0.00	0	7,300
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,001.35530	2,115.398	19.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			785.64730	696.481	13.52	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			257.94730	305.981	13.52	0.00	0	7,500

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	14.90	Call			206.13580	178.111	18.79	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,678.43580	1,787.611	18.79	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			170.85680	147.459	19.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,983.15680	2,096.959	19.66	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			169.95260	146.674	19.68	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,992.25260	2,106.174	19.68	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			169.05530	145.898	19.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			24.64250	24.094	14.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			952.00400	863.868	13.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			344.60400	396.868	13.62	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			607.62900	549.367	15.90	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			850.22900	932.367	15.90	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,066.40880	3,194.495	22.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			373.04720	335.415	18.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,705.64720	1,808.415	18.66	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			371.57640	334.005	18.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,714.17640	1,817.005	18.68	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,732.04250	2,591.094	14.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			370.02410	332.604	18.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,722.62410	1,825.604	18.70	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			223.80880	211.495	22.68	0.00	0	6,291
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			812.75670	744.011	15.87	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			903.35670	982.011	15.87	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			819.26860	750.013	15.82	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			889.86860	968.013	15.82	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			816.00050	747.003	15.84	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			896.60050	975.003	15.84	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,005.29500	940.933	17.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,517.89500	1,606.333	17.63	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,010.63800	945.937	17.60	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,503.23800	1,591.337	17.60	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,007.95710	943.433	17.61	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,510.55710	1,598.833	17.61	0.00	0	0
Total € / R Option											0.00	0	139,458
Total € / R											4,244,695.00	325	316,446
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.20790		9.32560			0.00	0	15,133
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.31260		9.43220			642,569.40	69	1,136
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.41860		9.54030			0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.53890		9.66430			0.00	0	0
Total AU\$ / R Future											642,569.40	69	16,269
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			98.45920	134.607	13.85	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			967.39520	1,076.135	16.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			934.31520	822.494	13.55	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	8.40	Put			8.71520	14.594	13.55	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			703.56300	600.460	13.66	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			27.96300	42.560	13.66	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			424.05920	342.507	13.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			446.29500	534.030	15.22	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			34.46440	25.127	16.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			948.86440	1,057.227	16.79	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			33.72210	24.575	16.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			958.12210	1,066.675	16.82	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			32.99520	24.035	16.84	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			326.94330	256.693	13.93	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			151.34330	198.793	13.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			165.18640	126.327	14.80	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			339.58640	418.427	14.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			121.89500	91.930	15.22	0.00	0	201
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			120.20590	99.360	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,048.00590	1,146.760	16.55	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			122.94760	101.820	16.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,030.74760	1,129.221	16.51	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			121.56810	100.582	16.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,039.36810	1,137.982	16.53	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,299.71060	2,179.153	16.04	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			9.41060	10.553	16.04	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,250.17790	2,129.702	15.81	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			9.87790	11.102	15.81	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,200.67020	2,080.281	15.58	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			10.37020	11.681	15.58	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			434.44390	503.116	14.10	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			594.28430	537.938	14.12	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			439.98430	509.038	14.12	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			603.23720	546.125	14.08	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			428.93720	497.225	14.08	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			598.74390	542.016	14.10	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											642,569.40	69	17,475
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.58330		9.67230			0.00	0	1,771
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.72710		9.81790			0.00	0	0
Total CAD/ R Future											0.00	0	1,771
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			453.73790	519.566	14.44	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			120.76430	96.756	14.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			438.46430	503.456	14.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			118.37730	94.792	14.40	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			446.07730	511.492	14.40	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
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			116.03790	92.866	14.44	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			439.57850	389.396	13.41	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			271.67850	312.296	13.41	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			434.48790	384.739	13.43	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			276.58790	317.639	13.43	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			444.71450	394.102	13.39	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			266.81450	307.002	13.39	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			12.56680		12.66740			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.82270		12.92720			179,517.80	14	625
Total CHF / R Future											179,517.80	14	8,083
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			881.31660	784.360	13.19	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			53.91660	57.560	13.19	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			872.45320	775.474	13.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			55.05320	58.674	13.15	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			863.61310	766.610	13.11	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			56.21310	59.810	13.11	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			607.80660	543.061	15.29	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			470.60660	510.361	15.29	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			603.44480	539.016	15.31	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			476.24480	516.316	15.31	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			599.11120	535.212	15.34	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			481.91120	522.512	15.34	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											179,517.80	14	8,083
CNH / R	On	12/06/2015	Foreign Exchange Future			1.94050		1.96020			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.95370		1.97220			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			1,308.34280	1,143.073	14.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			106.34280	138.073	14.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			1,225.86480	1,064.858	14.40	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			123.86480	159.858	14.40	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			1,146.62820	990.778	14.43	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			144.62820	185.778	14.43	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			722.99440	645.201	15.35	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			900.99440	1,008.201	15.35	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			684.85620	610.491	15.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			962.85620	1,073.491	15.45	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
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			648.57700	577.537	15.55	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,026.57700	1,140.537	15.55	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			1.75350		1.77060			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.78650		1.80430			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			580.82380	481.548	13.27	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			274.82380	346.548	13.27	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			521.55100	429.669	13.27	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			315.55100	394.669	13.27	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			471.14550	386.295	13.43	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			365.14550	451.295	13.43	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			389.63840	454.824	13.95	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			973.33960	865.361	14.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			430.33960	500.361	14.03	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			916.50110	813.383	14.10	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			473.50110	548.383	14.10	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,032.63840	919.824	13.95	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			0.12970		0.13110			129.70	1	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12850		0.13050			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12750		0.13020			0.00	0	1,870
Total KES / R Future											129.70	1	1,880
Total KES / R											129.70	1	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05650		0.05580			56.50	1	99,450
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05190		0.05260			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05100		0.05090			0.00	0	164,380
Total NGN / R Future											56.50	1	263,830
Total NGN / R											56.50	1	263,830
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.07700		1.07570			0.00	0	250
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.07870		1.07740			0.00	0	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.08060		1.07930			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$											0.00	0	250
RAIN	On	12/06/2015	Foreign Exchange Future			21,120.34000		21,344.41000			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			4.59500		4.63350			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.56720		4.60640			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			14.94200	10.241	13.23	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			371.44200	405.241	13.23	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			14.06330	9.590	13.26	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			380.56330	414.590	13.26	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			13.23300	8.979	13.29	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			389.73300	423.979	13.29	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			151.23430	132.022	12.35	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			154.83430	174.822	12.35	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			160.97330	140.305	12.30	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			144.57330	163.105	12.30	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			155.72920	136.112	12.33	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			149.32920	168.912	12.33	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			1.54170		1.56660			1,541.70	1	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.50000		1.52270			0.00	0	0
Total ZMW / R Future											1,541.70	1	16
Total ZMW / R											1,541.70	1	16
Total Futures											963493872.50	76,486	1,876,532
Total Options											0.00	0	1,688,961
Grand Total:											963,493,872.50	76,486	3,565,493