



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 30/04/2015 Foreign Exchange Future			11.92220		11.73520			238,444,000.00	20,000	0
\$ / R On 06/05/2015 Foreign Exchange Future			11.96100		11.73120			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			11.97290		11.74480			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			11.97670		11.74860			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			11.98250		11.75440			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			11.98630		11.75820			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			11.99780		11.76980			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.99970		11.77170			0.00	0	4,610
\$ / R On 03/06/2015 Foreign Exchange Future			12.01310		11.78520			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.02500		11.79700			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.03100		11.80280			2,576,691,301.00	214,171	1,015,588
\$ / R On 26/06/2015 Foreign Exchange Future			12.05920		11.83030			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.06720		11.83810			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.07930		11.84980			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.09360		11.86390			0.00	0	2,424
\$ / R On 29/07/2015 Foreign Exchange Future			12.12640		11.89600			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.18680		11.95540			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.19510		11.96370			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.21610		11.98430			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.22450		11.99260			53,017,656.50	4,337	145,102
\$ / R On 28/09/2015 Foreign Exchange Future			12.25380		12.02140			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			12.25800		12.02560			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.31660		12.08330			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.37600		12.14190			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.40370		12.16930			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.41010		12.17560			28,667,331.00	2,310	76,557
\$ / R	On	21/12/2015	Foreign Exchange Future			12.43140		12.19670			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.54500		12.30890			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.60750		12.36990			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.61420		12.37640			1,639,846.00	130	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.80400		12.56320			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.81240		12.57160			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.01010		12.76920			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.01850		12.77760			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.19940		12.95830			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.20990		12.96880			0.00	0	0
Total \$ / R Future											2,898,460,134.50	240,948	1,276,758
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			41.91620	122.200	19.18	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			106.71620	0.000	19.18	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			5.56400	0.000	19.18	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			320.36400	127.800	19.18	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			148.53930	311.960	15.45	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			77.33930	10.960	15.45	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			1.77180	2.448	20.49	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			890.57180	661.448	20.49	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			115.98420	219.115	14.34	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			191.18420	66.215	14.34	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			120.96490	219.467	14.61	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			212.36490	82.767	14.61	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			63.14240	106.034	15.17	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			418.74240	233.534	15.17	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			92.99670	154.227	14.80	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			344.79670	177.927	14.80	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			50.68820	79.300	16.45	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			640.88820	441.500	16.45	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			977.72150	1,201.710	16.95	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			6.02150	2.010	16.95	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			841.76800	1,063.142	16.32	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			10.06800	3.442	16.32	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			643.10860	857.367	15.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,708.35700	3,480.771	31.38	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			21.40860	7.667	15.36	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			153.21000	244.803	14.72	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			281.51000	145.103	14.72	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			75.64330	118.906	15.79	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			513.94330	329.206	15.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.05700	0.471	31.38	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			81.47700	122.236	16.13	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			596.27700	409.136	16.13	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			171.12790	259.975	14.81	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			315.92790	176.875	14.81	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			185.12190	272.420	15.06	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			348.12190	207.420	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,014.63790	1,235.098	15.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			11.83790	4.098	15.15	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			18.02000	23.411	20.97	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,675.22000	1,452.411	20.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,081.79680	1,304.364	15.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			8.99680	3.364	15.48	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			35.39850	47.728	19.10	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,232.59850	1,016.728	19.10	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			25.39730	33.915	20.04	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,442.59730	1,222.915	20.04	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,062.53980	1,284.559	15.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			9.73980	3.559	15.39	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			70.59490	99.634	17.27	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			827.79490	628.633	17.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			66.14010	92.802	17.42	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			863.34010	661.802	17.42	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			17.05240	22.041	21.13	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,714.25240	1,491.041	21.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			109.59690	158.058	16.31	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			606.79690	427.058	16.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			91.97220	132.408	16.68	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			689.17220	501.408	16.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			24.30360	32.416	20.16	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,471.50360	1,251.416	20.16	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			172.55750	248.692	15.36	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			409.75750	257.692	15.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			147.58030	212.816	15.68	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			474.78030	311.816	15.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			63.00310	87.993	17.53	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			890.20310	686.993	17.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			255.25850	370.271	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			262.45850	149.271	14.95	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			184.89250	267.370	15.29	2,941,066.70	11,000	11,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			382.09250	236.370	15.29	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			77.90390	110.848	17.05	221,695.40	2,000	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			775.10390	579.848	17.05	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			268.97010	388.688	14.90	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			246.17010	137.688	14.90	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			264.22760	382.483	14.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			251.42760	141.483	14.92	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	12.20	Call			130.59200	188.419	15.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			527.79200	357.419	15.94	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			427.54240	587.926	14.40	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			124.74240	56.926	14.40	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			365.16460	511.322	14.58	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			162.36460	80.322	14.58	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			178.62560	257.903	15.33	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			395.82560	246.903	15.33	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			496.15160	671.122	14.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			93.35160	40.122	14.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			461.08380	628.281	14.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			108.28380	47.281	14.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			259.54710	376.344	14.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			256.74710	145.344	14.93	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			737.44730	944.494	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			34.64730	13.494	14.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			570.66400	759.469	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			67.86400	28.469	14.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			336.36780	475.219	14.66	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			183.56780	94.220	14.66	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			845.79730	1,059.289	14.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			22.99730	8.289	14.78	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			827.46810	1,040.009	14.76	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			24.66810	9.009	14.76	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			440.77250	603.911	14.36	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			117.97250	52.911	14.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			755.21860	963.467	14.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			32.41860	12.467	14.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			532.69740	714.880	14.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			79.89740	33.880	14.41	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			5.63930	7.539	31.17	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			4,055.33930	3,828.338	31.17	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,049.91270	1,267.315	14.95	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			19.61270	8.115	14.95	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			738.00160	935.998	14.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			57.70160	26.798	14.59	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			119.81260	164.773	16.91	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			749.51260	565.573	16.91	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			415.06010	554.878	14.72	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			206.96010	117.678	14.72	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			224.68110	301.773	15.78	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			504.88110	352.473	15.78	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			161.36010	216.933	16.59	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			691.56010	517.633	16.59	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			243.29470	321.295	15.81	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			519.39470	367.696	15.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			159.89000	202.760	17.63	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			973.89000	786.360	17.63	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			15.25220	22.392	30.17	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,269.25220	4,045.992	30.17	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,130.95290	1,346.793	14.76	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			34.95290	20.393	14.76	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			832.29740	1,025.646	14.41	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			86.29740	49.246	14.41	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			912.92350	1,103.646	14.31	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			107.52350	66.846	14.31	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			181.91550	223.584	18.33	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,196.51550	1,006.784	18.33	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			24.72400	33.495	29.40	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,569.32400	4,346.695	29.40	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,203.85580	1,418.290	14.61	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			48.45580	31.490	14.61	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			331.81250	410.620	16.27	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			668.11250	515.520	16.27	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			402.11570	494.287	15.87	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			577.81570	438.187	15.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			91.47020	108.531	22.06	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,398.87020	2,184.031	22.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,467.35300	1,688.385	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			34.75300	23.885	14.90	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,430.17400	1,650.294	14.83	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			37.57400	25.794	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			198.35140	240.211	18.60	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,305.75140	1,115.711	18.60	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,095.34150	1,296.593	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			82.74150	52.093	14.16	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			108.86170	129.950	21.20	1,949,247.00	15,000	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,116.26170	1,905.450	21.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			267.30970	325.929	17.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			974.70970	801.429	17.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			83.52030	92.832	22.86	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,670.92030	2,448.332	22.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			202.68530	245.594	18.51	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,280.08530	1,091.094	18.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			422.57060	517.979	15.77	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			559.97060	423.479	15.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			160.45800	193.779	19.49	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,567.85800	1,369.279	19.49	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			312.75370	382.322	16.83	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			820.15370	657.822	16.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			557.66170	682.507	14.92	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			365.06170	258.007	14.92	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			204.15670	247.422	18.48	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,271.55670	1,082.922	18.48	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	12.08	Call			440.42690	540.253	15.64	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			527.82690	395.753	15.64	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			693.58200	845.868	14.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			240.98200	161.368	14.38	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			389.16260	476.395	16.04	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			626.56260	481.895	16.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			648.86140	790.584	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			276.26140	186.084	14.46	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			722.87840	882.191	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			220.27840	147.691	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			470.69060	577.810	15.44	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			478.09060	353.310	15.44	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			711.03490	867.561	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			228.43490	153.061	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			944.74470	1,133.408	14.20	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			122.14470	78.908	14.20	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			659.79630	803.421	14.41	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			267.19630	178.921	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			855.60270	1,035.594	14.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			153.00270	101.095	14.26	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			922.00630	1,108.578	14.22	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			129.40630	84.078	14.22	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			716.93440	874.858	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			224.33440	150.358	14.36	751,790.50	5,000	32,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,078.97700	1,278.495	14.12	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			86.37700	53.995	14.12	0.00	0	59,545
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			201.48920	241.725	19.02	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,450.08920	1,257.925	19.02	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			128.20830	152.422	21.07	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			2,106.80830	1,898.622	21.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			36.15560	49.434	28.96	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			193.40530	133.458	14.27	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,814.75560	4,595.634	28.96	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,281.78890	1,496.850	14.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			60.38890	43.050	14.47	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			996.08860	1,185.564	14.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			124.68860	81.764	14.11	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			814.80530	987.258	14.27	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			282.66220	340.834	17.67	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			1,057.06220	882.834	17.67	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			53.17830	67.338	28.51	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,949.87830	4,730.738	28.51	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,356.61480	1,569.745	14.36	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			73.31480	53.145	14.36	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,071.75900	1,261.387	14.02	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			138.45900	94.787	14.02	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			218.87660	259.100	19.71	0.00	0	250

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,695.57660	1,502.500	19.71	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			230.57930	268.742	20.21	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,938.67930	1,742.741	20.21	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			54.26570	69.106	28.05	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,362.36570	5,143.106	28.05	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,424.65450	1,636.575	14.20	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			82.75450	60.575	14.20	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,140.71130	1,328.902	13.83	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			148.81130	102.902	13.83	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			558.55140	652.651	16.13	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			729.25140	588.951	16.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,033.12340	3,266.204	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			7.52340	6.104	17.25	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			2,983.60840	3,216.601	17.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			8.00840	6.501	17.12	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			2,934.12410	3,167.023	16.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,793.50830	3,564.840	26.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			113.11560	138.550	27.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,437.51560	4,228.450	27.72	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			180.06760	193.018	22.44	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,844.46760	2,622.918	22.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,972.04200	2,746.875	22.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			177.13230	186.301	23.01	931,505.00	5,000	73,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			3,001.53230	2,776.201	23.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			312.45140	362.058	19.05	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,576.85140	1,391.958	19.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			169.10830	174.940	26.43	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,627.55880	1,441.363	19.20	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			203.59000	233.855	21.31	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,397.99000	2,193.755	21.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			381.13140	443.030	18.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,255.53140	1,082.930	18.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			177.64200	186.975	22.88	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,295.71000	1,121.258	18.16	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			352.68910	409.213	18.42	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,377.08910	1,199.113	18.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			691.93800	805.902	15.13	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			516.33800	395.802	15.13	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			303.15880	351.463	19.20	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			607.93890	477.317	15.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			391.31580	455.129	17.90	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,215.71580	1,045.029	17.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			780.17320	908.723	14.54	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			404.57320	298.623	14.54	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			371.31000	431.358	18.16	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			458.90640	345.510	14.83	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			712.84480	830.340	14.98	0.00	0	2,114

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	11.95	Put			487.24480	370.240	14.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,004.76700	1,175.662	14.03	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			229.16700	165.562	14.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			633.53890	737.417	15.57	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			310.45740	229.325	14.29	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			804.22240	939.403	14.47	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			378.62240	279.303	14.47	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,333.31280	1,540.762	13.97	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			107.71280	80.662	13.97	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			734.50640	855.610	14.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			8.52410	6.923	16.99	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,293.90600	1,496.647	13.90	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			118.30600	86.547	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,143.37100	1,326.970	13.77	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			167.77100	116.870	13.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			876.05740	1,029.425	14.29	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			56.14660	72.431	27.82	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,729.44660	5,511.031	27.82	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,210.04390	1,399.874	13.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			153.34390	108.474	13.71	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,202.69600	1,391.351	13.70	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			155.99600	109.951	13.70	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			237.90200	273.482	20.69	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,191.20200	1,992.082	20.69	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,487.03880	1,698.649	14.11	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			90.33880	67.249	14.11	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			245.20110	254.400	23.67	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,336.30110	3,109.400	23.67	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,032.91380	1,187.369	14.05	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			324.01380	242.369	14.05	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			707.24540	800.448	16.33	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			867.34540	722.948	16.33	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			421.54700	323.227	14.31	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,351.46910	4,157.861	27.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			38.88850	49.484	27.17	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,892.48850	7,665.284	27.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,475.24890	1,680.248	13.63	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			148.84890	116.048	13.63	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			997.94700	1,137.427	14.31	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,532.39110	2,331.429	21.05	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			280.57300	289.006	24.66	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,654.17300	3,424.806	24.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			983.69810	1,119.855	14.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			437.29810	335.655	14.37	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			227.86910	272.061	27.17	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			554.82160	433.789	14.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			887.11880	1,003.234	14.90	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	12.05	Put			560.71880	439.034	14.90	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			883.04700	998.505	14.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			566.64700	444.305	14.93	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			318.79110	355.629	21.05	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			929.33650	1,052.133	14.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			502.93650	387.933	14.60	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			891.22160	1,007.989	14.87	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			683.24240	757.366	17.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,420.04240	1,253.366	17.98	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			680.84230	754.691	18.00	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,427.64230	1,260.691	18.00	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			685.65530	760.054	17.95	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,412.45530	1,246.054	17.95	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			693.80900	768.442	17.95	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,412.20900	1,246.042	17.95	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			691.38210	765.740	17.97	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,419.78210	1,253.340	17.97	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			688.96790	763.051	17.99	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,427.36790	1,260.651	17.99	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			879.36330	963.485	17.91	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,410.16330	1,253.385	17.91	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			876.66340	960.476	17.93	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,417.46340	1,260.376	17.93	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			882.07590	966.508	17.89	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,402.87590	1,246.408	17.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			890.17900	974.744	17.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,402.57900	1,246.244	17.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			887.45330	971.715	17.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,409.85330	1,253.215	17.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			884.74630	968.693	17.92	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,417.14630	1,260.193	17.92	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,263.09050	1,366.356	16.29	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			954.79050	816.956	16.29	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,259.71630	1,362.546	16.31	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			961.41630	823.146	16.31	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,266.48200	1,370.191	16.26	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			948.18200	810.791	16.26	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,071.06080	1,163.077	17.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,392.26080	1,243.177	17.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,068.09130	1,159.799	17.82	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,399.29130	1,249.899	17.82	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,065.13430	1,156.542	17.83	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,406.33430	1,256.642	17.83	0.00	0	0
Total \$ / R Option											6,795,304.60	38,000	1,545,919

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total \$ / R											2,905,255,439.10	278,948	2,822,677
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			12.03100		11.80280				830,139.00	69	669
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.22450		11.99260				256,714.50	21	122
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.41010		12.17560				124,101.00	10	10
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.61420		12.37640				0.00	0	27
Total \$ / R MAXI Future											1,210,954.50	100	828
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			57,842.21200	76,847.851	14.47		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			6,562.21200	2,747.851	14.47		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			57,066.40430	75,946.906	14.46		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			6,786.40430	2,846.906	14.46		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			56,296.01480	75,048.939	14.45		0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			7,016.01480	2,948.939	14.45		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			61,187.38010	74,696.063	14.64		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			30,927.38010	21,246.063	14.64		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			60,674.88990	74,089.428	14.67		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			31,414.88990	21,639.429	14.67		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			60,166.36200	73,486.937	14.69		0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			31,906.36200	22,036.937	14.69		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			75,239.31010	87,643.645	14.71		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			43,679.31010	32,633.645	14.71		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			76,152.59060	88,705.883	14.65		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			42,592.59060	31,695.883	14.65		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			75,694.35830	88,173.201	14.68		0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			43,134.35830	32,163.201	14.68		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			76,139.25760	85,808.031	15.90		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			77,499.25760	63,388.031	15.90		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			75,785.28460	85,426.953	15.93		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			78,145.28460	64,006.953	15.93		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			75,432.97910	85,048.317	15.96		0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			78,792.97910	64,628.317	15.96		0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,210,954.50	100	828
£ / R	On 12/06/2015	Foreign Exchange Future			18.46190		18.22920				71,170,624.50	3,855	25,097
£ / R	On 14/09/2015	Foreign Exchange Future			18.74750		18.51140				0.00	0	881
£ / R	On 11/12/2015	Foreign Exchange Future			19.02530		18.78660				285,379.50	15	40
£ / R	On 14/03/2016	Foreign Exchange Future			19.33450		19.09240				0.00	0	20
Total £ / R Future											71,456,004.00	3,870	26,038
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,261.78850	1,485.741	15.40		0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Put			32.58850	23.841	15.40		0.00	0	17,000
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Call			145.20250	209.785	14.43		0.00	0	0
£ / R	On 12/06/2015	Foreign Exchange Option	18.84	Put			756.00250	587.885	14.43		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			143.06700	206.860	14.44	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			763.86700	594.960	14.44	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			140.96030	203.970	14.46	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			771.76030	602.071	14.46	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			20.90540	32.447	15.82	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,791.70540	1,570.547	15.82	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			485.65710	573.280	14.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			934.25710	785.780	14.64	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			905.43060	1,056.923	13.63	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			394.03060	309.423	13.63	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			491.85210	580.491	14.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			920.45210	772.991	14.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			488.74450	576.874	14.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			927.34450	779.374	14.62	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,531.46350	7,767.539	23.16	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.06350	0.039	23.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			980.16890	1,112.958	14.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			693.56890	587.658	14.03	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			975.55820	1,107.895	14.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			698.95820	592.595	14.04	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,314.20040	1,488.878	13.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			397.60040	333.578	13.49	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			984.80010	1,118.036	14.01	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			688.20010	582.737	14.01	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,011.64090	1,123.379	14.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,119.24090	988.879	14.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,008.16280	1,119.489	14.70	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,125.76280	994.989	14.70	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,015.13400	1,127.284	14.68	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,112.73400	982.784	14.68	0.00	0	0
Total £ / R Option											0.00	0	51,330
Total £ / R											71,456,004.00	3,870	77,368
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10064		0.09929			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10240		0.10103			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10414		0.10277			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			933.52320	1,067.343	15.34	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			4.22320	3.043	15.34	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			157.13270	212.398	12.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			227.83270	148.098	12.99	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			12.25140	16.819	16.95	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			1,082.95140	952.519	16.95	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,135.98050	1,260.053	13.49	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	0.09	Put			32.98050	20.153	13.49	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			418.57610	485.230	14.25	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			315.57610	245.330	14.25	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			142.10880	166.447	17.26	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			1,039.10880	926.547	17.26	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,343.84770	1,464.596	14.36	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			67.34770	50.196	14.36	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			640.37650	713.778	14.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			363.87650	299.378	14.97	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			303.46460	339.485	17.50	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			1,026.96460	925.085	17.50	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	30/04/2015	Foreign Exchange Future			13.27600		13.12010			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.43980		13.13530			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.46720		13.16120			7,137,616.00	530	154,225
€ / R	On	14/09/2015	Foreign Exchange Future			13.70310		13.39130			64,815,663.00	4,730	14,489
€ / R	On	11/12/2015	Foreign Exchange Future			13.93410		13.61900			1,393,410.00	100	10,375
€ / R	On	14/03/2016	Foreign Exchange Future			14.19800		13.87790			1,419,800.00	100	1,500
€ / R	On	19/09/2016	Foreign Exchange Future			14.73730		14.41530			0.00	0	0
Total € / R Future											74,766,489.00	5,460	180,589
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			311.89160	466.000	15.09	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			1.79160	0.000	15.09	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			16.33640	28.644	15.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,171.03640	878.844	15.77	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			16.03350	28.050	15.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,180.73350	888.250	15.82	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			15.73710	27.470	15.86	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,190.43710	897.670	15.86	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			13.10460	22.357	16.31	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,287.80460	992.557	16.31	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			5.95690	8.492	19.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,254.75690	1,951.292	19.73	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			6.44640	9.262	19.52	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,195.24640	1,892.062	19.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			6.11480	8.740	19.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,234.91480	1,931.540	19.66	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			6.03530	8.615	19.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,244.83530	1,941.415	19.69	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			132.82180	233.617	13.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			451.62180	246.417	13.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			75.51440	133.140	13.95	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			694.31440	445.940	13.95	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	Call			567.34920	837.653	12.89	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			56.14920	20.453	12.89	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			154.27400	272.041	12.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			393.07400	204.841	12.88	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			36.77250	59.885	15.34	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,075.57250	792.685	15.34	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			925.40690	1,222.663	13.92	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			14.20690	5.463	13.92	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			140.15860	177.372	17.00	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,648.85860	1,374.272	17.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			839.39830	1,092.732	12.72	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			148.09830	89.632	12.72	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			707.63040	932.059	12.67	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			216.33040	128.959	12.67	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			271.41460	162.353	12.71	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			109.82030	137.051	17.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,978.52030	1,693.951	17.91	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			111.26220	138.978	17.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,959.96220	1,675.878	17.86	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			110.53810	138.010	17.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,969.23810	1,684.910	17.89	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			632.71460	835.453	12.71	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,038.31790	2,740.087	20.13	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,678.69540	2,993.205	14.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			9.69540	9.105	14.60	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,676.98810	1,420.617	16.90	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			873.58140	1,088.698	12.65	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			304.58140	204.598	12.65	0.00	0	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			519.64670	640.654	14.31	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			800.64670	606.554	14.31	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			157.31790	174.187	20.13	0.00	0	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			288.90540	348.265	16.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,659.90540	1,404.165	16.86	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			287.44340	346.485	16.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,668.44340	1,412.385	16.88	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			285.98810	344.717	16.90	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			721.66430	851.949	14.25	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			843.76430	653.949	14.25	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			718.36800	848.136	14.28	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			850.46800	660.136	14.28	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			724.98600	855.785	14.23	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			837.08600	647.785	14.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			916.65590	1,033.043	16.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,441.35590	1,235.743	16.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			913.88590	1,029.913	16.24	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,448.58590	1,242.613	16.24	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			911.12150	1,026.796	16.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,455.82150	1,249.496	16.26	0.00	0	0
Total € / R Option											0.00	0	149,647
Total € / R											74,766,489.00	5,460	330,236
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.46700		9.49170			284,010.00	30	14,723
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.57220		9.59540			0.00	0	1,290
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.67570		9.69880			0.00	0	40
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.79430		9.81700			0.00	0	0
Total AU\$ / R Future											284,010.00	30	16,053
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			517.95680	490.003	12.47	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			26.25680	23.003	12.47	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			14.94650	12.800	14.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			783.24650	805.799	14.98	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,094.61350	1,068.130	14.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			2.91350	1.130	14.40	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			848.85610	821.233	13.58	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			7.15610	4.233	13.58	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			110.08960	91.789	12.81	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			268.38960	274.788	12.81	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			16.10160	13.639	14.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			764.40160	786.639	14.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			15.51410	13.213	14.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			773.81410	796.213	14.94	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			391.34750	364.355	12.37	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			49.64750	47.355	12.37	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			166.75170	144.258	12.34	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			175.05170	177.258	12.34	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			870.95060	889.133	15.63	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			114.80410	109.863	15.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			879.40410	897.663	15.66	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			117.91910	112.824	15.60	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			862.51910	880.624	15.60	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			116.35060	111.333	15.63	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,356.48300	2,329.669	15.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			7.68300	3.969	15.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,455.65570	2,428.802	15.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			6.85570	3.102	15.55	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,406.05730	2,379.211	15.46	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			7.25730	3.511	15.46	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			656.02560	642.196	13.37	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			339.02560	347.896	13.37	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			650.90400	637.142	13.39	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			343.90400	352.842	13.39	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			661.18380	647.290	13.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			334.18380	342.990	13.35	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											284,010.00	30	17,259
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.92670		9.85440			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.07330		9.99960			0.00	0	0
Total CAD/ R Future											0.00	0	4,071
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			122.89120	145.446	12.86	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			258.49120	208.746	12.86	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			119.63630	141.625	12.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			265.23630	214.925	12.89	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			116.45830	137.891	12.93	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			272.05830	221.191	12.93	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			511.90730	561.093	12.60	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			162.30730	137.793	12.60	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			505.60160	554.399	12.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			166.00160	141.099	12.62	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			518.26310	567.836	12.59	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			158.66310	134.536	12.59	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	4,071
CHF / R	On	12/06/2015	Foreign Exchange Future			12.85440		12.58650			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.11250		12.84040			0.00	0	1,563
Total CHF / R Future											0.00	0	9,021
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			772.75160	1,029.089	14.96	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			26.25160	14.689	14.96	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			763.24160	1,019.327	14.89	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			26.74160	14.927	14.89	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			753.74260	1,009.570	14.81	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			27.24260	15.170	14.81	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			491.50040	635.127	14.41	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			441.10040	312.627	14.41	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			487.08000	629.770	14.42	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			446.68000	317.270	14.42	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			482.69140	624.451	14.44	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			452.29140	321.951	14.44	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	9,021

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 Future			1.93060		1.89710			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.94660		1.91320			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			599.82900	829.608	14.48	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			228.82900	123.608	14.48	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			735.34030	989.474	14.51	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			164.34030	83.475	14.51	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			665.70600	907.325	14.45	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			194.70600	101.325	14.45	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			443.16150	552.392	15.59	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,211.16150	986.392	15.59	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			416.39150	520.102	15.71	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,284.39150	1,054.101	15.71	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			391.63010	489.638	15.83	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,359.63010	1,123.639	15.83	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			1.80920		1.76580			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.84360		1.79980			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			410.79900	751.591	11.49	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			152.79900	59.591	11.49	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			348.02960	669.551	11.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			190.02960	77.551	11.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			297.30250	591.488	11.43	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			239.30250	99.488	11.43	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			302.82980	179.169	12.53	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			838.66530	1,138.894	12.50	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			340.66530	202.894	12.50	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			779.37360	1,068.213	12.55	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			381.37360	232.213	12.55	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			900.82980	1,215.169	12.53	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			0.12620		0.12390			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12580		0.12350			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12610		0.12310			0.00	0	1,870
Total KES / R Future											0.00	0	1,880

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total KES / R								0.00	0	1,880
NGN / R On 12/06/2015 Foreign Exchange Future			0.05990		0.05800			0.00	0	50,100
NGN / R On 14/09/2015 Foreign Exchange Future			0.05700		0.05570			0.00	0	0
NGN / R On 11/12/2015 Foreign Exchange Future			0.05580		0.05470			0.00	0	112,380
Total NGN / R Future								0.00	0	162,480
Total NGN / R								0.00	0	162,480
NZ\$ / R On 12/06/2015 Foreign Exchange Future			9.12660		9.08150			0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Future			9.19330		9.14540			0.00	0	500
NZ\$ / R On 11/12/2015 Foreign Exchange Future			9.26080		9.21320			0.00	0	0
Total NZ\$ / R Future								0.00	0	500
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Call			131.15860	155.035	10.90	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.09	Put			139.65860	118.435	10.90	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Call			126.36240	149.721	10.90	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.10	Put			144.86240	123.121	10.90	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Call			122.21690	144.523	10.90	0.00	0	0
NZ\$ / R On 12/06/2015 Foreign Exchange Option	9.11	Put			150.71690	127.923	10.90	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Call			295.00420	316.515	11.71	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.09	Put			239.60420	213.215	11.71	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Call			290.11740	311.322	11.72	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.10	Put			244.71740	218.022	11.72	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Call			285.29120	306.192	11.74	0.00	0	0
NZ\$ / R On 14/09/2015 Foreign Exchange Option	9.11	Put			249.89120	222.892	11.74	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Call			420.27350	441.509	12.56	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.11	Put			317.07350	290.709	12.56	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Call			429.84140	451.516	12.52	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.09	Put			306.64140	280.715	12.52	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Call			425.03320	446.489	12.54	0.00	0	0
NZ\$ / R On 11/12/2015 Foreign Exchange Option	9.10	Put			311.83320	285.689	12.54	0.00	0	0
Total NZ\$ / R Option								0.00	0	0
Total NZ\$ / R								0.00	0	500
QUANTO €On 12/06/2015 Foreign Exchange Future			1.11940		1.11510			0.00	0	70
QUANTO €On 14/09/2015 Foreign Exchange Future			1.12090		1.11660			27,349,960.00	24,400	12,200
QUANTO €On 11/12/2015 Foreign Exchange Future			1.12280		1.11850			0.00	0	0
Total QUANTO € / \$ Future								27,349,960.00	24,400	12,270
Total QUANTO € / \$								27,349,960.00	24,400	12,270
RAIN On 12/06/2015 Foreign Exchange Future			21,340.47000		20,937.64000			0.00	0	0
Total RAIN Future								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 RAIN								0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Future			4.44270		4.40330			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.40080		4.35940			0.00	0	0
Total TRY / R Future								0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			1.53670	1.947	16.47	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			588.23670	549.247	16.47	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			1.46160	1.847	16.58	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			598.16160	559.147	16.58	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			1.39080	1.753	16.68	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			608.09080	569.053	16.68	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			56.14500	65.382	13.35	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			306.74500	274.582	13.35	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			60.30120	70.311	13.28	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			290.90120	259.511	13.28	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			58.18770	67.709	13.30	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			298.78770	266.909	13.30	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			1.58730		1.56670			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.54270		1.51820			0.00	0	0
Total ZMW / R Future								0.00	0	16
Total ZMW / R								0.00	0	16
Total Futures								3 073 527 552.00	274,808	1,704,660
Total Options								6 795 304.60	38,000	1,748,102
Grand Total:								3,080,322,856.60	312,808	3,452,762