



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: 27/07/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 27/07/2015 Foreign Exchange Future			12.63200		12.61180			0.00	0	0
\$ / R On 29/07/2015 Foreign Exchange Future			12.64400		12.61180			0.00	0	750
\$ / R On 12/08/2015 Foreign Exchange Future			12.67270		12.64240			0.00	0	750
\$ / R On 13/08/2015 Foreign Exchange Future			12.67490		12.64460			0.00	0	2,491
\$ / R On 25/08/2015 Foreign Exchange Future			12.70160		12.67110			0.00	0	98
\$ / R On 26/08/2015 Foreign Exchange Future			12.70390		12.67330			0.00	0	0
\$ / R On 27/08/2015 Foreign Exchange Future			12.70610		12.67550			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.71500		12.68440			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.73730		12.70640			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.74620		12.71520			159,544,185.40	12,517	521,423
\$ / R On 28/09/2015 Foreign Exchange Future			12.77740		12.74610			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.78190		12.75060			0.00	0	0
\$ / R On 28/10/2015 Foreign Exchange Future			12.84530		12.81380			0.00	0	250
\$ / R On 25/11/2015 Foreign Exchange Future			12.90950		12.87800			0.00	0	250
\$ / R On 08/12/2015 Foreign Exchange Future			12.93920		12.90770			0.00	0	276
\$ / R On 11/12/2015 Foreign Exchange Future			12.94610		12.91460			110,417,286.90	8,529	174,750
\$ / R On 21/12/2015 Foreign Exchange Future			12.96900		12.93750			0.00	0	250
\$ / R On 13/01/2016 Foreign Exchange Future			13.02170		12.99020			0.00	0	1,150
\$ / R On 27/01/2016 Foreign Exchange Future			13.05380		13.02230			0.00	0	0
\$ / R On 12/02/2016 Foreign Exchange Future			13.09080		13.05900			0.00	0	0
\$ / R On 25/02/2016 Foreign Exchange Future			13.12100		13.08890			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	11/03/2016	Foreign Exchange Future			13.15580		13.12330			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			13.16270		13.13020			9,872,025.00	750	9,657
\$ / R	On	29/03/2016	Foreign Exchange Future			13.19750		13.16460			0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Future			13.26250		13.22890			0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Future			13.33660		13.30250			0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Future			13.36050		13.32630			0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Future			13.36770		13.33350			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.37730		13.34300			0.00	0	13,671
\$ / R	On	28/06/2016	Foreign Exchange Future			13.41330		13.37870			0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Future			13.48280		13.44770			0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Future			13.54680		13.51120			0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Future			13.08560		13.08560			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.59760		13.56170			0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Future			13.61670		13.58070			0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Future			13.67590		13.63970			0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Future			13.74570		13.70920			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.77960		13.74290			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.79020		13.75340			0.00	0	0
Total \$ / R Future											279,833,497.30	21,796	729,897
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Call			204.84550	222.000	15.96	0.00	0	0
\$ / R	On	27/07/2015	Foreign Exchange Option	12.41	Put			3.04550	0.000	15.96	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,811.80000	1,844.000	29.79	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			0.00000	0.000	29.79	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,461.80030	1,494.000	34.06	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			0.00030	0.000	34.06	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			42.66140	36.989	17.28	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			140.86140	102.989	17.28	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Call			7.45940	4.483	21.25	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	12.97	Put			365.65940	330.483	21.25	0.00	0	4,600
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			0.19630	0.063	94.98	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,538.39630	3,506.063	94.98	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Call			421.07070	446.551	14.28	0.00	0	0
\$ / R	On	12/08/2015	Foreign Exchange Option	12.25	Put			28.67070	23.851	14.28	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Call			228.06500	248.158	14.65	0.00	0	0
\$ / R	On	13/08/2015	Foreign Exchange Option	12.52	Put			103.46500	93.258	14.65	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Call			534.87850	563.521	13.63	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.17	Put			33.77850	31.921	13.63	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Call			292.13180	315.443	14.02	0.00	0	0
\$ / R	On	25/08/2015	Foreign Exchange Option	12.50	Put			121.03180	113.843	14.02	0.00	0	0
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Call			76.32210	85.594	15.91	0.00	0	3,600
\$ / R	On	26/08/2015	Foreign Exchange Option	13.11	Put			513.02210	491.694	15.91	0.00	0	3,600
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			0.37770	0.073	25.87	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			3,824.87770	3,793.973	25.87	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,526.24130	1,556.816	16.88	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			0.74130	0.716	16.88	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	27/08/2015	Foreign Exchange Option	12.62	Call			0.00000	254.401	14.17	3,052,816.80	12,000	12,000
\$ / R	On	27/08/2015	Foreign Exchange Option	12.62	Put			0.00000	168.301	14.17	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			109.17190	120.648	15.33	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			403.67190	384.548	15.33	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,875.67570	1,906.280	18.13	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			0.17570	0.180	18.13	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			453.04320	479.817	13.61	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			68.64320	64.817	13.61	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			599.71570	628.219	13.48	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			53.31570	50.919	13.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			1,180.76430	1,211.998	13.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			1.99700	2.370	15.27	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Call			1,477.40510	1,508.806	15.09	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.24	Put			2.20510	2.606	15.09	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,427.69860	1,459.138	14.86	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			2.49860	2.938	14.86	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,229.68140	1,260.998	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,716.42950	1,747.687	16.20	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			1.22950	1.487	16.20	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,547.05480	1,578.408	15.41	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			1.85480	2.208	15.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,517.19700	1,548.570	15.27	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			1.17240	1.420	16.29	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			5,784.80460	5,753.835	27.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			2,155.64620	2,186.759	18.24	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			0.44620	0.559	18.24	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			2,115.68800	2,146.809	18.05	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			0.48800	0.609	18.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,736.37240	1,767.620	16.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			1,606.14800	1,578.231	19.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Call			17.30780	19.933	20.48	0.00	0	48,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.45	Put			1,752.10780	1,723.733	20.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			14.51740	16.809	20.94	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			1,879.31740	1,850.609	20.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00460	0.035	27.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Put			665.35600	643.985	16.08	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			82.42190	90.435	16.50	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			767.22190	744.235	16.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			33.17890	37.295	18.88	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,317.97890	1,291.095	18.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			21.34800	24.431	19.96	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			521.35430	502.229	15.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Call			125.42060	136.630	15.63	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	13.15	Put			560.22060	540.430	15.63	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Call			105.80970	115.785	15.98	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.25	Put			640.60970	619.585	15.98	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.28	Call			100.55600	110.185	16.08	0.00	0	17,000

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	13.00	Put			446.62780	428.919	15.10	0.00	0	501
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			146.16130	158.589	15.31	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			490.96130	472.389	15.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			143.70020	155.987	15.35	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			498.50020	479.787	15.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			136.55430	148.429	15.45	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Put			280.78780	267.085	14.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			226.45720	242.909	14.41	0.00	0	200
\$ / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			311.25720	296.709	14.41	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			191.59370	206.416	14.76	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			376.39370	360.216	14.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			161.82780	175.119	15.10	0.00	0	53,650
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Put			211.54050	201.926	14.04	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Call			281.43870	301.952	14.11	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.67	Put			236.23870	225.752	14.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			267.00910	286.993	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			251.80910	240.793	14.16	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.75	Call			245.98780	263.285	14.23	0.00	0	950
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Put			162.79090	155.009	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Call			344.82640	367.391	13.93	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.55	Put			179.62640	171.191	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Call			317.30330	339.031	14.00	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.60	Put			202.10330	192.830	14.00	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.62	Call			306.74050	328.126	14.04	0.00	0	8,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Put			135.78050	129.086	13.76	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Call			386.03430	409.726	13.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.48	Put			150.83430	143.526	13.82	0.00	0	8,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			373.94230	397.319	13.85	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			158.74230	151.119	13.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.51	Call			367.99090	391.209	13.87	0.00	0	3,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			72.83410	68.929	13.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Call			506.10700	532.360	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.30	Put			90.90700	86.160	13.55	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Call			436.93080	461.828	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.40	Put			121.73080	115.628	13.70	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.44	Call			410.98050	435.286	13.76	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.10	Put			46.29110	43.694	13.25	0.00	0	13,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			636.85610	664.987	13.29	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			51.65610	48.787	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Call			581.12720	608.553	13.40	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	12.20	Put			65.92720	62.353	13.40	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			558.03410	585.129	13.44	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Put			37.03450	36.106	13.31	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Call			694.99540	724.701	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.06	Put			39.79540	38.501	13.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			678.15220	707.226	13.27	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			42.95220	41.026	13.27	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	12.10	Call			661.49110	689.894	13.25	0.00	0	40
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Put			13.08530	13.178	13.62	0.00	0	2,310
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			931.03750	962.042	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			15.83750	15.842	13.56	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			747.59080	777.891	13.35	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			32.39080	31.691	13.35	0.00	0	39,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.04	Call			712.23450	742.306	13.31	0.00	0	1,139
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			5.56430	5.798	13.84	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			1,122.36770	1,153.589	13.78	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			7.16770	7.389	13.78	0.00	0	540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			1,102.98650	1,134.200	13.75	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			7.78650	8.000	13.75	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.75	Call			978.28530	1,009.378	13.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			4.48140	4.798	13.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,219.88160	1,251.119	13.88	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			4.68160	4.919	13.88	0.00	0	27,540
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,210.08950	1,241.324	13.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			4.88950	5.124	13.87	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			7.12140	8.435	29.73	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,061.02140	4,031.035	29.73	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,352.98260	1,384.331	14.11	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			6.88260	6.931	14.11	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			139.40380	151.216	15.88	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			3.83500	3.894	15.06	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			663.30380	643.816	15.88	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			53.36150	58.840	18.49	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,307.26150	1,281.440	18.49	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,947.82650	1,979.171	16.40	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			1.72650	1.771	16.40	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,599.93500	1,631.294	15.06	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			281.80130	300.603	14.38	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			331.20130	318.703	14.38	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			156.68750	171.200	16.52	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			902.88750	885.900	16.52	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			19.26490	22.282	28.75	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,185.46490	4,156.982	28.75	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			2,018.38970	2,050.226	15.80	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			4.58970	4.926	15.80	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,673.20780	1,705.430	14.83	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			9.40780	10.130	14.83	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,743.88710	1,776.702	14.70	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			15.88710	17.202	14.70	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			168.37850	184.423	17.14	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,140.37850	1,124.923	17.14	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			23.99360	27.756	27.81	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,595.99360	4,568.256	27.81	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			2,086.24070	2,118.476	15.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			8.24070	8.976	15.50	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			744.83370	778.008	13.45	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			177.13370	178.808	13.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			62.22830	68.360	22.75	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			2,947.62830	2,922.260	22.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			59.19200	64.788	26.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,644.59200	3,618.688	26.02	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			1.52420	2.177	27.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			7,856.92420	7,826.077	27.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			96.54420	107.405	19.68	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,021.94420	2,001.305	19.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			88.79180	98.950	20.03	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,144.19180	2,122.850	20.03	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			87.12670	97.131	20.11	0.00	0	61,100
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,172.52670	2,151.031	20.11	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			265.71870	288.168	16.06	0.00	0	13,737
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			851.11870	842.068	16.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Call			232.22450	252.712	16.49	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.66	Put			977.62450	966.612	16.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			133.69540	147.628	18.42	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			1,589.09540	1,571.528	18.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Call			321.84840	346.849	15.48	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	13.28	Put			687.24840	680.749	15.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Call			289.74600	313.347	15.80	0.00	0	1,300
\$ / R	On	11/12/2015	Foreign Exchange Option	13.40	Put			775.14600	767.246	15.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			279.85280	302.990	15.90	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			805.25280	796.891	15.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			394.75690	422.428	14.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			530.15690	526.328	14.88	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			377.52630	404.622	15.01	0.00	0	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			562.92630	558.522	15.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			345.41560	371.353	15.27	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			630.81560	625.253	15.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Call			469.05940	499.865	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.86	Put			414.45940	413.765	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Call			451.51810	482.017	14.52	0.00	0	15,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.90	Put			436.91810	435.917	14.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			412.80930	441.047	14.75	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			498.20930	494.947	14.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Call			614.56900	647.157	13.90	0.00	0	10,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.57	Put			269.96900	271.057	13.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Call			608.99760	641.536	13.92	0.00	0	150
\$ / R	On	11/12/2015	Foreign Exchange Option	12.58	Put			274.39760	275.435	13.92	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Call			597.97070	630.412	13.96	0.00	0	30,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.60	Put			283.37070	284.312	13.96	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Call			867.62570	903.698	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.18	Put			133.02570	137.598	13.43	0.00	0	150

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	12.20	Call			852.31960	888.449	13.43	0.00	0	1,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.20	Put			137.71960	142.349	13.43	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Call			620.18410	652.818	13.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.56	Put			265.58410	266.718	13.89	0.00	0	2,000
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Call			930.05810	965.881	13.46	0.00	0	537
\$ / R	On	11/12/2015	Foreign Exchange Option	12.10	Put			115.45810	119.781	13.46	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			890.81530	926.797	13.44	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			126.21530	130.697	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Call			883.05440	919.068	13.44	0.00	0	750
\$ / R	On	11/12/2015	Foreign Exchange Option	12.16	Put			128.45440	132.968	13.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			1,051.99890	1,087.275	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			87.39890	91.175	13.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			1,010.68060	1,046.147	13.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			96.08060	100.047	13.49	0.00	0	121,600
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Call			978.10160	1,013.714	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.04	Put			103.50160	107.614	13.48	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,223.28030	1,257.762	13.57	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			58.68030	61.662	13.57	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,179.61950	1,214.300	13.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			65.01950	68.200	13.56	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			1,093.94690	1,129.028	13.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			79.34690	82.928	13.52	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,544.98110	1,578.595	14.08	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			30.38110	32.495	14.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Call			1,357.21480	1,392.096	13.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.60	Put			42.61480	45.996	13.70	0.00	0	800
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,348.15810	1,382.890	13.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			43.55810	46.789	13.68	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,978.51130	2,010.446	14.93	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			13.91130	14.346	14.93	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,929.79240	1,961.848	14.83	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			15.19240	15.748	14.83	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,736.14180	1,768.831	14.45	0.00	0	39,222
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			21.54180	22.731	14.45	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,765.24920	3,796.804	19.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			0.64920	0.704	19.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,715.30620	3,746.862	19.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			0.70620	0.762	19.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,665.36810	3,696.923	19.24	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			0.76810	0.823	19.24	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			174.04030	191.030	17.72	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,386.54030	1,372.030	17.72	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			29.10850	33.625	27.38	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			4,961.60850	4,934.625	27.38	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			2,148.55370	2,181.782	15.22	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			11.05370	12.782	15.22	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,818.16920	1,852.096	14.55	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
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			20.66920	23.097	14.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,808.54520	1,842.494	14.53	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			21.04520	23.494	14.53	0.00	0	250
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Call			526.12030	559.045	14.50	0.00	0	0
\$ / R	On	13/01/2016	Foreign Exchange Option	12.93	Put			465.92030	467.345	14.50	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Call			544.55030	578.321	14.53	0.00	0	4,600
\$ / R	On	27/01/2016	Foreign Exchange Option	12.97	Put			492.25030	494.521	14.53	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Call			490.45160	522.350	14.85	0.00	0	3,600
\$ / R	On	27/01/2016	Foreign Exchange Option	13.11	Put			578.15160	578.550	14.85	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Call			195.50230	214.642	18.28	0.00	0	250
\$ / R	On	27/01/2016	Foreign Exchange Option	14.48	Put			1,653.20230	1,640.842	18.28	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Call			1,305.42320	1,341.255	13.41	0.00	0	0
\$ / R	On	27/01/2016	Foreign Exchange Option	11.80	Put			83.12320	87.455	13.41	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			138.69900	152.575	20.34	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,479.69900	2,461.775	20.34	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,526.00330	1,563.079	13.76	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			67.00330	72.279	13.76	0.00	0	1,000
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Call			1,382.43570	1,419.424	13.38	0.00	0	0
\$ / R	On	25/02/2016	Foreign Exchange Option	11.80	Put			93.53570	98.424	13.38	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Call			204.20240	221.753	18.95	0.00	0	250
\$ / R	On	25/02/2016	Foreign Exchange Option	14.84	Put			1,955.30240	1,940.753	18.95	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			884.35010	918.827	13.60	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			291.05010	293.027	13.60	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Put			73.22660	77.793	13.82	0.00	0	42,370
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,430.85080	1,468.207	13.41	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			100.65080	105.507	13.41	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			3,515.27380	3,495.559	23.80	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			21.29660	24.495	26.23	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,121.09660	7,091.795	26.23	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			2,117.78350	2,153.833	14.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			37.58350	41.133	14.66	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.55	Call			1,653.42660	1,690.493	13.82	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			0.00000	1,981.917	18.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			156.28570	169.834	20.87	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			2,776.08570	2,757.134	20.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			0.00000	161.417	22.39	645,667.60	4,000	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			0.00000	3,148.717	22.39	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			145.47380	158.259	23.80	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			1,183.62830	1,175.438	16.78	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			305.96940	327.464	17.66	0.00	0	43,156
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			1,485.76940	1,474.764	17.66	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			264.73710	284.314	18.30	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			1,724.53710	1,711.614	18.30	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			0.00000	244.617	18.98	978,466.80	4,000	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			147.87440	152.771	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,220.36630	1,257.752	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			150.16630	155.052	13.38	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	12.11	Call			1,182.20040	1,219.529	13.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			162.00040	166.829	13.40	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			373.82830	398.138	16.78	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			118.37880	123.300	13.34	0.00	0	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,306.52450	1,343.956	13.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			126.32450	131.256	13.35	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,235.81040	1,273.211	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			145.61040	150.510	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,228.07440	1,265.471	13.38	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,404.69280	1,442.068	13.36	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			104.49280	109.368	13.36	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			1,338.57880	1,376.000	13.34	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Call			214.77660	231.065	19.65	0.00	0	250
\$ / R	On	29/03/2016	Foreign Exchange Option	15.25	Put			2,300.17660	2,283.565	19.65	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Call			1,469.70250	1,508.711	13.43	0.00	0	0
\$ / R	On	29/03/2016	Foreign Exchange Option	11.80	Put			105.10250	111.211	13.43	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Call			1,544.60540	1,583.306	13.45	0.00	0	0
\$ / R	On	26/04/2016	Foreign Exchange Option	11.80	Put			115.70540	120.806	13.45	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Call			220.26490	235.604	20.36	0.00	0	250
\$ / R	On	26/04/2016	Foreign Exchange Option	15.66	Put			2,651.36490	2,633.104	20.36	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Call			1,625.71310	1,666.933	13.48	0.00	0	0
\$ / R	On	27/05/2016	Foreign Exchange Option	11.80	Put			123.21310	130.333	13.48	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Call			238.07500	251.675	21.41	0.00	0	250
\$ / R	On	27/05/2016	Foreign Exchange Option	16.13	Put			3,065.57500	3,045.075	21.41	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Put			2,425.14820	2,410.756	19.77	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Call			1,334.68970	1,374.550	13.36	0.00	0	0
\$ / R	On	06/06/2016	Foreign Exchange Option	12.20	Put			208.38970	214.050	13.36	0.00	0	1,000
\$ / R	On	06/06/2016	Foreign Exchange Option	15.45	Call			301.44820	321.256	19.77	0.00	0	1,000
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			754.07760	787.182	15.18	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			720.57760	719.482	15.18	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			750.47130	783.496	15.20	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			726.97130	725.796	15.20	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			757.70150	790.886	15.15	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			714.20150	713.186	15.15	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			759.73340	792.292	15.18	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			726.73340	724.992	15.18	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Call			377.64200	400.761	18.70	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	14.93	Put			1,964.64200	1,953.461	18.70	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Call			1,381.52210	1,420.805	13.29	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	12.16	Put			198.52210	203.505	13.29	0.00	0	330
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			766.98010	799.668	15.13	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			713.98010	712.368	15.13	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			763.34540	795.968	15.15	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			720.34540	718.668	15.15	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Call			267.26280	285.807	22.88	0.00	0	250
\$ / R	On	28/06/2016	Foreign Exchange Option	16.62	Put			3,508.56280	3,492.507	22.88	0.00	0	0
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Call			1,710.14630	1,751.363	13.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/06/2016	Foreign Exchange Option	11.80	Put			131.44630	138.063	13.47	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Call			1,785.06440	1,828.357	13.50	0.00	0	0
\$ / R	On	27/07/2016	Foreign Exchange Option	11.80	Put			137.36440	145.557	13.50	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Call			302.20580	319.200	24.38	0.00	0	250
\$ / R	On	27/07/2016	Foreign Exchange Option	17.13	Put			3,984.50580	3,966.400	24.38	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Call			1,859.14090	1,902.933	13.59	0.00	0	0
\$ / R	On	26/08/2016	Foreign Exchange Option	11.80	Put			147.94090	156.133	13.59	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Call			316.76890	339.931	25.59	0.00	0	250
\$ / R	On	26/08/2016	Foreign Exchange Option	17.70	Put			4,505.56890	4,493.131	25.59	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			823.05250	819.753	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,037.45250	1,034.153	16.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			819.89490	816.591	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,044.29490	1,040.991	16.47	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			826.23250	822.937	16.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,030.63250	1,027.337	16.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			991.05200	1,027.934	15.15	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			729.35200	730.334	15.15	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			987.25200	1,024.072	15.18	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			735.55200	736.472	15.18	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			994.87350	1,031.816	15.13	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			723.17350	724.216	15.13	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Call			301.83700	320.913	25.48	0.00	0	250
\$ / R	On	28/09/2016	Foreign Exchange Option	18.25	Put			4,971.13700	4,954.213	25.48	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Call			1,939.08660	1,982.356	13.64	0.00	0	0
\$ / R	On	28/09/2016	Foreign Exchange Option	11.80	Put			158.38660	165.657	13.64	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Call			2,005.74310	2,049.325	13.69	0.00	0	0
\$ / R	On	26/10/2016	Foreign Exchange Option	11.80	Put			166.04310	173.425	13.69	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Call			276.34460	293.674	25.18	0.00	0	250
\$ / R	On	26/10/2016	Foreign Exchange Option	18.77	Put			5,406.64460	5,387.774	25.18	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Call			2,082.08060	2,126.501	13.70	0.00	0	0
\$ / R	On	28/11/2016	Foreign Exchange Option	11.80	Put			172.88060	180.801	13.70	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Call			251.90510	275.457	25.17	0.00	0	250
\$ / R	On	28/11/2016	Foreign Exchange Option	19.40	Put			5,942.70510	5,929.757	25.17	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,500.18130	1,543.924	13.95	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			407.28130	414.324	13.95	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,494.37370	1,538.076	13.96	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			411.47370	418.476	13.96	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,506.01750	1,549.795	13.93	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			403.11750	410.195	13.93	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Call			227.17290	249.039	24.73	0.00	0	250
\$ / R	On	19/12/2016	Foreign Exchange Option	19.81	Put			6,283.77290	6,268.839	24.73	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,197.88170	1,237.585	15.15	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			734.48170	737.385	15.15	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,193.87460	1,233.527	15.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			740.47460	743.327	15.17	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,189.88160	1,229.496	15.20	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			746.48160	749.296	15.20	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	19/12/2016	Foreign Exchange Option	11.80	Call			2,126.57030	2,171.798	13.61	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	11.80	Put			173.17030	181.598	13.61	0.00	0	250
Total \$ / R Option											4,676,951.20	20,000	1,561,948
Total \$ / R											284,510,448.50	41,796	2,291,845
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.74620		12.71520			841,249.20	66	937
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.94610		12.91460			129,461.00	10	119
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			13.16270		13.13020			92,138.90	7	56
\$ / R MAXI	On	13/06/2016	Foreign Exchange Future			13.37730		13.34300			0.00	0	0
Total \$ / R MAXI Future											1,062,849.10	83	1,112
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			103,554.00710	106,670.457	13.68	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			1,034.00710	1,050.457	13.68	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			102,595.89620	105,711.382	13.67	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			1,075.89620	1,091.382	13.67	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			101,639.30820	104,753.703	13.66	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			1,119.30820	1,133.703	13.66	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			112,794.02560	116,286.318	13.54	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			7,334.02560	7,676.318	13.54	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			114,507.80880	117,991.869	13.54	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			7,047.80880	7,381.869	13.54	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			113,649.77640	117,137.955	13.54	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			7,189.77640	7,527.955	13.54	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			98,074.27440	101,730.123	13.48	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			24,054.27440	24,460.123	13.48	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			97,394.59460	101,046.357	13.48	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			24,374.59460	24,776.357	13.48	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			96,718.10460	100,365.675	13.49	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			24,698.10460	25,095.675	13.49	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Call			71,386.43730	74,606.663	15.48	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.44	Put			81,086.43730	80,876.663	15.48	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Call			71,045.53080	74,259.128	15.50	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.45	Put			81,745.53080	81,529.128	15.50	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Call			70,706.69980	73,913.657	15.52	0.00	0	0
\$ / R MAXI	On	13/06/2016	Foreign Exchange Option	13.46	Put			82,406.69980	82,183.657	15.52	0.00	0	0
Total \$ / R MAXI Option											0.00	0	0
Total \$ / R MAXI											1,062,849.10	83	1,112
£ / R	On	14/09/2015	Foreign Exchange Future			19.84750		19.71140			1,270,240.00	64	28,065
£ / R	On	11/12/2015	Foreign Exchange Future			20.14650		20.00860			0.00	0	4,958
£ / R	On	14/03/2016	Foreign Exchange Future			20.47430		20.33310			0.00	0	405
£ / R	On	13/06/2016	Foreign Exchange Future			20.79960		20.65460			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 £ / R Future											1,270,240.00	64	33,428
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			8,731.40000	8,867.500	25.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.00000	0.000	25.54	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,726.92510	1,860.930	14.59	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			15.52510	13.430	14.59	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			1,569.19860	1,702.773	13.81	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			17.79860	15.273	13.81	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			835.94960	948.883	10.57	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			64.54960	41.383	10.57	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			827.77730	940.274	10.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			66.37730	42.774	10.58	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			819.64270	931.700	10.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			68.24270	44.200	10.60	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			115.20000	145.542	13.14	0.00	0	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			903.80000	798.042	13.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			1,236.10590	1,368.258	12.14	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			24.70590	20.758	12.14	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Call			920.22760	1,020.128	11.82	0.00	0	700
£ / R	On	11/12/2015	Foreign Exchange Option	19.40	Put			311.62760	273.628	11.82	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			350.36930	399.444	13.31	0.00	0	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			1,111.76930	1,022.944	13.31	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,603.29160	1,725.060	11.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			94.69160	78.560	11.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,594.64190	1,716.293	11.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			96.04190	79.793	11.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			1,905.81650	2,031.380	11.68	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			57.21650	44.879	11.68	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,611.95680	1,733.840	11.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			93.35680	77.341	11.67	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			474.57430	537.189	12.63	0.00	0	8,250
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			795.97430	720.689	12.63	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			2,179.09810	2,312.886	12.49	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			40.49810	36.387	12.49	0.00	0	830
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,425.52500	1,541.378	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			302.42500	277.078	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,439.83210	1,556.073	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			296.73210	271.773	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,432.66900	1,548.714	11.83	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			299.56900	274.414	11.83	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Call			1,049.99010	1,576.882	18.47	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.51	Put			905.39010	1,287.282	18.47	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Call			1,058.43020	1,586.857	18.47	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.49	Put			893.83020	1,277.257	18.47	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Call			1,054.20150	1,581.864	18.47	0.00	0	0
£ / R	On	13/06/2016	Foreign Exchange Option	20.50	Put			899.60150	1,282.264	18.47	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 £ / R Option											0.00	0	100,580
Total £ / R											1,270,240.00	64	134,008
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10356		0.10281			0.00	0	24
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10534		0.10457			0.00	0	4,298
¥ / R	On	14/03/2016	Foreign Exchange Future			0.10736		0.10658			0.00	0	0
Total ¥ / R Future											0.00	0	4,322
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,282.75790	1,358.592	16.88	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			2.05790	2.392	16.88	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			354.08860	426.991	13.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			73.38860	70.791	13.48	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			33.44740	52.989	16.39	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			752.74740	696.789	16.39	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,465.64890	1,542.463	13.43	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			8.54890	8.563	13.43	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			587.35390	665.779	13.27	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			130.25390	131.879	13.27	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			170.79910	213.806	15.39	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			713.69910	679.906	15.39	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Call			823.27090	903.619	13.42	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.10	Put			165.67090	167.220	13.42	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Call			345.37170	400.401	15.13	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.11	Put			687.77170	664.001	15.13	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Call			159.60560	192.532	17.60	0.00	0	0
¥ / R	On	14/03/2016	Foreign Exchange Option	0.12	Put			1,502.00560	1,456.132	17.60	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	4,322
€ / R	On	14/09/2015	Foreign Exchange Future			14.15850		13.95010			17,230,894.50	1,217	34,510
€ / R	On	21/09/2015	Foreign Exchange Future			14.17720		13.96830			0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Future			14.27260		14.06240			0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Future			14.40130		14.18950			0.00	0	36,896
€ / R	On	25/01/2016	Foreign Exchange Future			14.52940		14.31580			0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Future			14.67190		14.45580			0.00	0	3,200
€ / R	On	13/06/2016	Foreign Exchange Future			14.94700		14.72620			0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Future			15.22840		15.00270			30,456.80	2	0
Total € / R Future											17,261,351.30	1,219	74,606
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Call			967.55330	1,169.390	13.36	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.00	Put			17.45330	10.890	13.36	0.00	0	10,700
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			939.26460	1,140.550	13.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.60	Call			78.15480	128.733	14.23	0.00	0	26,000

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	14.60	Put			728.05480	570.233	14.23	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			45.76370	75.952	15.00	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			12.70830	7.711	13.49	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Call			1,043.64990	1,246.771	13.46	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.92	Put			13.54990	8.270	13.46	0.00	0	9,000
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			25.36130	42.842	16.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,325.26130	1,134.342	16.08	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			24.95080	42.163	16.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			19.16460	12.050	13.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Call			118.29420	188.418	13.69	0.00	0	6,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.38	Put			548.19420	409.918	13.69	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			6.57820	3.989	13.89	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,062.80830	1,266.211	13.49	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,334.85080	1,143.663	16.11	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			995.66370	817.452	15.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			25.77930	43.531	16.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,315.67930	1,125.031	16.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Call			1,691.90870	1,899.931	15.61	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.26	Put			1.80870	1.432	15.61	0.00	0	26,000
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,256.67820	1,462.489	13.89	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Call			151.50080	228.606	13.60	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.34	Put			523.20080	391.406	13.60	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Call			148.96200	225.091	13.63	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.35	Put			530.66200	397.891	13.63	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Call			64.46830	101.102	14.80	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.85	Put			946.16830	773.902	14.80	0.00	0	1,000
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Call			154.07960	232.169	13.58	0.00	0	0
€ / R	On	21/09/2015	Foreign Exchange Option	14.33	Put			515.77960	384.969	13.58	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Call			252.90170	342.344	13.32	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.35	Put			540.50170	419.744	13.32	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Call			127.65790	176.289	14.57	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.92	Put			985.25790	823.689	14.57	0.00	0	1,000
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Call			259.12780	350.268	13.28	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.33	Put			526.72780	407.668	13.28	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Call			255.99800	346.287	13.30	0.00	0	0
€ / R	On	26/10/2015	Foreign Exchange Option	14.34	Put			533.59800	413.687	13.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,241.77090	3,453.155	17.12	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			2.27090	1.854	17.12	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,214.20750	1,404.694	12.78	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			74.70750	53.394	12.78	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			596.84460	735.126	12.72	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			307.34460	233.826	12.72	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			69.18120	87.307	17.91	0.00	0	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,379.68120	2,186.007	17.91	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			218.55890	280.436	14.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,019.05890	869.136	14.57	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			216.67480	278.005	14.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,027.17480	876.705	14.59	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			214.81210	275.592	14.61	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,035.31210	884.292	14.61	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Call			337.51550	415.262	14.23	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.92	Put			941.71550	805.862	14.23	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Call			421.85240	515.407	13.63	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.62	Put			726.05240	606.007	13.63	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Call			418.69950	511.688	13.65	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.63	Put			732.89950	612.288	13.65	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Call			355.39790	436.608	14.09	0.00	0	1,000
€ / R	On	25/01/2016	Foreign Exchange Option	14.85	Put			889.59790	757.208	14.09	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Call			425.03070	519.154	13.61	0.00	0	0
€ / R	On	25/01/2016	Foreign Exchange Option	14.61	Put			719.23070	599.754	13.61	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Put			0.00000	1,882.616	16.82	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Call			0.00000	1,704.739	12.60	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.05	Put			0.00000	82.839	12.60	2,982,193.20	36,000	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Call			0.00000	1,571.431	12.40	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.20	Put			0.00000	99.531	12.40	3,583,112.40	36,000	18,000
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Put			0.00000	884.820	14.41	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Call			0.00000	1,065.664	12.42	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.85	Put			0.00000	243.764	12.42	2,925,172.80	12,000	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Call			0.00000	275.020	16.54	6,600,484.80	24,000	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	16.15	Put			0.00000	1,753.120	16.54	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	16.30	Call			0.00000	254.516	16.82	6,108,391.20	24,000	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			379.73380	301.887	12.60	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Call			0.00000	952.000	12.63	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.03	Put			0.00000	310.100	12.63	620,200.60	2,000	12,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Call			0.00000	554.433	14.12	26,612,779.20	48,000	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	14.90	Put			0.00000	782.533	14.12	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	15.05	Call			0.00000	506.720	14.41	12,161,287.20	24,000	24,000
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			836.28300	975.703	12.57	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			370.48300	293.803	12.57	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			830.89300	969.729	12.58	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			375.09300	297.829	12.58	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			825.53380	963.787	12.60	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Call			595.58850	687.486	14.61	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.24	Put			1,109.38850	980.486	14.61	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Call			592.84390	684.327	14.63	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Put			465.32420	383.155	12.71	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.25	Put			1,116.64390	987.327	14.63	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Call			590.11550	681.185	14.65	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.26	Put			1,123.91550	994.185	14.65	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Call			434.49780	500.711	15.91	0.00	0	6,000
€ / R	On	13/06/2016	Foreign Exchange Option	15.96	Put			1,668.29780	1,513.710	15.91	0.00	0	0
€ / R	On	13/06/2016	Foreign Exchange Option	14.20	Call			991.52420	1,130.155	12.71	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			940.68330	1,061.298	14.19	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			887.98330	782.898	14.19	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	Call			937.02820	1,057.304	14.21	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			894.32820	788.904	14.21	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			944.35030	1,065.318	14.17	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			881.65030	776.918	14.17	0.00	0	0
Total € / R Option											61,593,621.40	206,000	294,040
Total € / R											78,854,972.70	207,219	368,646
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.28280		9.22630			0.00	0	2,544
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.38640		9.32860			0.00	0	8,628
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.50310		9.44300			0.00	0	1,875
AU\$ / R	On	13/06/2016	Foreign Exchange Future			9.62270		9.56020			0.00	0	0
Total AU\$ / R Future											0.00	0	13,047
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			1,117.26800	1,061.913	14.83	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			3.46830	4.583	14.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			1,127.16830	1,071.783	14.88	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			3.37180	4.456	14.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			1,137.07180	1,081.656	14.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			3.56800	4.713	14.83	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.01980	2.936	17.14	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,081.11110	2,138.840	17.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.51110	2.440	17.59	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,031.35350	2,089.076	17.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.75350	2.676	17.37	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			1,981.61980	2,039.336	17.14	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			345.56210	379.786	12.39	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			392.56210	366.686	12.39	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			341.68600	375.298	12.40	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			398.68600	372.198	12.40	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			337.85540	371.235	12.42	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			404.85540	378.135	12.42	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Put			813.42790	776.908	13.81	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Call			281.33140	307.068	13.83	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.10	Put			821.13140	784.368	13.83	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Call			285.95070	312.169	13.79	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.08	Put			805.75070	769.469	13.79	0.00	0	0
AU\$ / R	On	13/06/2016	Foreign Exchange Option	10.09	Call			283.62790	309.608	13.81	0.00	0	0
Total AU\$ / R Option											0.00	0	0
Total AU\$ / R											0.00	0	13,047
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.78100		9.72780			0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Future			9.92960		9.87560			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 CAD/ R Future											0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			221.64840	259.098	12.67	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			133.84840	118.098	12.67	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			216.12170	253.131	12.68	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			138.32170	122.131	12.68	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			210.68690	247.252	12.69	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			142.88690	126.252	12.69	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Call			122.87150	133.566	13.89	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.50	Put			747.27150	703.966	13.89	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Call			121.17430	131.749	13.92	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.51	Put			755.57430	712.149	13.92	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Call			124.59430	135.410	13.86	0.00	0	0
CAD/ R	On	11/12/2015	Foreign Exchange Option	10.49	Put			738.99430	695.810	13.86	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Future			227.11620		215.14660			0.00	0	24,000
Total CF CANDO CAGH Future											0.00	0	24,000
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Call			55.15660	67.126		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	159.99	Put			0.00000	0.000		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Call			55.14660	67.116		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.00	Put			0.00000	0.000		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Call			55.13660	67.106		0.00	0	0
CF CANDCO	n	14/09/2015	Foreign Exchange Option	160.01	Put			0.00000	0.000		0.00	0	0
Total CF CANDO CAGH Option											0.00	0	0
Total CF CANDO CAGH											0.00	0	24,000
CF CANDCO	n	06/08/2015	Foreign Exchange Future			28.18460		43.38240			0.00	0	10,000
Total CF CANDO CAGI Future											0.00	0	10,000
CF CANDCO	n	06/08/2015	Foreign Exchange Option	67.99	Call			0.00000	0.000		0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	67.99	Put			24.60760	39.805		0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	68.00	Call			0.00000	0.000		0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	68.00	Put			24.61760	39.815		0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	68.01	Call			0.00000	0.000		0.00	0	0
CF CANDCO	n	06/08/2015	Foreign Exchange Option	68.01	Put			24.62760	39.825		0.00	0	0
Total CF CANDO CAGI Option											0.00	0	0
Total CF CANDO CAGI											0.00	0	10,000
CHF / R	On	14/09/2015	Foreign Exchange Future			13.32300		13.27930			0.00	0	1,582

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On	11/12/2015	Foreign Exchange Future			13.57690		13.53260			0.00	0	7,229
Total CHF / R Future											0.00	0	8,811
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			553.99460	587.775	12.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			64.69460	54.775	12.01	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			546.29780	579.849	12.03	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			66.99780	56.849	12.03	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			538.65680	571.980	12.04	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			69.35680	58.980	12.04	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Call			290.63380	313.603	14.64	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	13.99	Put			748.03380	726.703	14.64	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Call			287.98640	310.812	14.66	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.00	Put			755.38640	733.912	14.66	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Call			285.36770	308.051	14.68	0.00	0	0
CHF / R	On	11/12/2015	Foreign Exchange Option	14.01	Put			762.76770	741.151	14.68	0.00	0	0
Total CHF / R Option											0.00	0	0
Total CHF / R											0.00	0	8,811
CNH / R	On	14/09/2015	Foreign Exchange Future			2.04130		2.03430			0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Future			2.05870		2.05290			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			242.90080	216.102	13.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			525.11480	565.150	13.13	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			282.11480	252.150	13.13	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			650.57810	696.847	13.16	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			207.57810	183.847	13.16	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			585.90080	629.102	13.14	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			1,007.82080	1,054.204	13.23	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			378.82080	367.204	13.23	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			946.00070	991.076	13.24	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			417.00070	404.076	13.24	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			886.59910	930.309	13.24	0.00	0	0
CNH / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			457.59910	443.309	13.24	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Future			1.90070		1.87310			0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Future			1.93560		1.90760			0.00	0	0
Total DKK / R Future											0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,370.16100	1,633.136	15.44	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			39.16100	26.136	15.44	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
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,277.95350	1,540.034	15.44	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			46.95350	33.034	15.44	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,189.74150	1,448.374	15.43	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			58.74150	41.374	15.43	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Call			325.57700	406.368	14.15	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.00	Put			1,249.57700	1,050.368	14.15	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Call			303.91460	380.230	14.30	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	2.01	Put			1,327.91460	1,124.230	14.30	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Call			349.01270	434.371	14.00	0.00	0	0
DKK / R	On	11/12/2015	Foreign Exchange Option	1.99	Put			1,173.01270	978.371	14.00	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	0
KES / R	On	14/09/2015	Foreign Exchange Future			0.12430		0.12430			0.00	0	13
KES / R	On	11/12/2015	Foreign Exchange Future			0.12400		0.12270			0.00	0	1,870
KES / R	On	14/03/2016	Foreign Exchange Future			0.12360		0.12250			0.00	0	0
Total KES / R Future											0.00	0	1,883
Total KES / R											0.00	0	1,883
NGN / R	On	14/09/2015	Foreign Exchange Future			0.06240		0.06220			0.00	0	17,500
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05910		0.05890			0.00	0	76,700
NGN / R	On	14/03/2016	Foreign Exchange Future			0.05670		0.05660			0.00	0	0
Total NGN / R Future											0.00	0	94,200
Total NGN / R											0.00	0	94,200
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			8.42190		8.32930			0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			8.49940		8.40650			0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Future			8.58870		8.49510			0.00	0	0
Total NZ\$ / R Future											0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			4.88750	8.716	12.74	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			765.58750	676.816	12.74	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			4.67190	8.381	12.78	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			775.37190	686.481	12.78	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			4.46570	8.059	12.82	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			785.16570	696.159	12.82	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			62.83050	79.488	13.11	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			746.33050	670.088	13.11	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			61.71180	78.089	13.14	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			755.21180	678.689	13.14	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			60.61670	76.716	13.17	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			764.11670	687.316	13.17	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Call			145.45930	171.072	13.72	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
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.14	Put			790.35930	722.372	13.72	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Call			143.77580	169.128	13.75	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.15	Put			798.67580	730.428	13.75	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Call			142.11530	167.212	13.78	0.00	0	0
NZ\$ / R	On	14/03/2016	Foreign Exchange Option	9.16	Put			807.01530	738.511	13.78	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	0
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11080		1.09710			0.00	0	700
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11240		1.09870			0.00	0	0
QUANTO €	On	14/03/2016	Foreign Exchange Future			1.11470		1.10100			0.00	0	0
Total QUANTO € / \$ Future											0.00	0	700
Total QUANTO € / \$											0.00	0	700
RAIN	On	14/09/2015	Foreign Exchange Future			22,498.85000		22,314.80000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.53680		4.57290			0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Future			4.49420		4.53470			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			76.18800	68.399	15.08	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			113.28800	141.600	15.08	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			84.90540	75.943	15.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			102.00540	129.143	15.04	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			80.46250	72.097	15.06	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			107.56250	135.297	15.06	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Call			174.65740	158.962	14.29	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.49	Put			129.95740	154.762	14.29	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Call			168.94710	153.751	14.26	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.50	Put			134.24710	159.551	14.26	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Call			163.34040	149.188	14.27	0.00	0	0
TRY / R	On	11/12/2015	Foreign Exchange Option	4.51	Put			138.64040	164.988	14.27	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.62730		1.65470			0.00	0	130
ZMW / R	On	11/12/2015	Foreign Exchange Future			1.58290		1.60480			0.00	0	0
Total ZMW / R Future											0.00	0	130

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total ZMW / R								0.00	0	130
Total Futures								299 427 937.70	23,162	996,136
Total Options								66 270 572.60	226,000	1,956,568
Grand Total:								365,698,510.30	249,162	2,952,704