



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](http://www.jse.co.za)

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

## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 28/04/2015 Foreign Exchange Future			12.22740		12.10380			16,506,990.00	1,350	3,827
\$ / R On 29/04/2015 Foreign Exchange Future			12.22910		12.10500			0.00	0	758
\$ / R On 30/04/2015 Foreign Exchange Future			12.23080		12.10610			122,308,000.00	10,000	21,000
\$ / R On 06/05/2015 Foreign Exchange Future			12.24150		12.11550			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			12.25600		12.13190			12,256.00	1	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			12.26020		12.13660			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			12.26650		12.14360			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			12.27060		12.14830			0.00	0	1,462
\$ / R On 27/05/2015 Foreign Exchange Future			12.28520		12.16440			0.00	0	1,389
\$ / R On 03/06/2015 Foreign Exchange Future			12.29940		12.17840			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			12.31150		12.19050			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.31760		12.19650			474,880,432.80	38,553	1,158,990
\$ / R On 26/06/2015 Foreign Exchange Future			12.34600		12.22470			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.35420		12.23290			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.36660		12.24520			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.38100		12.25950			0.00	0	1,698
\$ / R On 29/07/2015 Foreign Exchange Future			12.41430		12.29280			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.47670		12.35450			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.48540		12.36300			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.50690		12.38430			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.51550		12.39280			37,408,829.50	2,989	80,602

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/09/2015	Foreign Exchange Future			12.54560		12.42260			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.54990		12.42680			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.61030		12.48670			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.67230		12.54800			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.70110		12.57650			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.70770		12.58300			28,147,555.50	2,215	71,617
\$ / R	On	21/12/2015	Foreign Exchange Future			12.72980		12.60490			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.84790		12.72220			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.91110		12.78540			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.91790		12.79220			9,442,984.90	731	3,972
\$ / R	On	09/06/2016	Foreign Exchange Future			13.10770		12.98240			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			13.11620		12.99080			10,492,960.00	800	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			13.31480		13.18970			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			13.32320		13.19820			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.50500		13.38020			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.51550		13.39070			0.00	0	0
<b>Total \$ / R Future</b>											<b>699,200,008.70</b>	<b>56,639</b>	<b>1,371,288</b>
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Call			1,303.92280	1,427.430	28.11	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	10.80	Put			0.12280	0.030	28.11	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Call			954.27960	1,077.521	23.72	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	11.15	Put			0.47960	0.121	23.72	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Call			166.20260	251.229	15.89	0.00	0	250
\$ / R	On	28/04/2015	Foreign Exchange Option	12.00	Put			62.40260	23.829	15.89	0.00	0	0
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Call			0.06840	0.046	47.57	0.00	0	300
\$ / R	On	28/04/2015	Foreign Exchange Option	15.15	Put			3,046.26840	2,922.646	47.57	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			24.92940	33.028	16.96	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			389.92940	273.928	16.96	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			151.59430	225.938	15.81	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			95.49430	45.138	15.81	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			333.08350	441.706	17.16	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			26.98350	10.906	17.16	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			477.55370	590.419	15.71	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			22.05370	8.919	15.71	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			33.53600	43.394	17.45	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			538.03600	421.894	17.45	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			379.93080	473.841	15.32	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			68.03080	37.841	15.32	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			376.18430	466.711	15.39	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			79.58430	46.511	15.39	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			225.49520	287.176	15.35	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			191.89520	130.676	15.35	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			290.38030	361.968	15.36	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			152.08030	101.368	15.36	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.20090	0.366	24.67	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,315.80090	3,195.166	24.67	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	11.15	Call			1,022.09000	1,139.881	15.59	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			7.69000	4.681	15.59	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			389.05880	468.551	15.10	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			2.97870	2.151	16.29	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			124.65880	83.351	15.10	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			225.06560	276.336	15.65	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			270.66560	201.136	15.65	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,366.36840	1,486.626	17.00	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			1.96840	1.426	17.00	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,227.37870	1,347.351	16.29	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			399.91480	476.130	15.19	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			151.51480	106.730	15.19	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			219.89410	263.775	15.87	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			341.49410	264.375	15.87	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			405.66210	479.138	15.24	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			175.16210	127.638	15.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			48.17060	54.697	20.38	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,351.67060	1,237.097	20.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,471.30210	1,590.991	16.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			4.80210	3.391	16.69	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			50.71710	57.593	20.22	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,314.21710	1,199.993	20.22	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,451.55270	1,571.160	16.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			5.05270	3.560	16.61	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,402.23880	1,521.621	16.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			5.73880	4.021	16.39	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			92.86350	107.463	18.39	0.00	0	37,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			896.36350	789.863	18.39	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			69.14100	79.224	19.27	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,092.64100	981.624	19.27	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			66.47830	76.065	19.38	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,119.97830	1,008.465	19.38	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			190.49760	224.855	16.62	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			493.99760	407.255	16.62	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			174.41160	205.714	16.83	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			537.91160	448.114	16.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			157.33960	185.355	17.07	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			590.83960	497.755	17.07	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			294.68730	350.513	15.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			298.18730	232.913	15.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			255.14820	301.281	15.93	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			358.64820	283.681	15.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			220.57520	260.517	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			424.07520	342.917	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			384.52160	453.482	15.43	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			208.02160	155.882	15.43	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			373.63970	441.123	15.46	0.00	0	10,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			217.13970	163.523	15.46	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			327.47560	388.346	15.62	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			260.97560	200.746	15.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			519.34670	604.246	15.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			122.84670	86.646	15.03	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			512.62160	596.823	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			126.12160	89.223	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			395.63400	466.070	15.39	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			199.13400	148.470	15.39	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			626.80050	722.931	14.88	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			80.30050	55.331	14.88	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			532.96580	619.247	14.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			116.46580	81.647	14.99	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			526.12920	611.721	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			119.62920	84.121	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			765.31320	870.940	15.00	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			48.81320	33.340	15.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			748.26720	853.074	14.99	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			51.76720	35.474	14.99	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			665.24070	765.504	14.92	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			68.74070	47.904	14.92	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			879.25240	989.512	15.10	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			32.75240	21.912	15.10	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			834.82160	943.438	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			38.32160	25.838	15.06	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			791.13730	897.939	15.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			44.63730	30.339	15.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,129.44820	1,245.947	15.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			12.94820	8.347	15.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,110.43610	1,226.605	15.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			13.93610	9.005	15.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			924.36670	1,036.104	15.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			27.86670	18.503	15.13	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,225.58970	1,343.856	15.62	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			9.08970	6.256	15.62	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,206.07360	1,324.173	15.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			9.57360	6.573	15.53	0.00	0	55,000
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			248.70950	288.328	16.40	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			484.00950	402.328	16.40	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			17.01770	17.088	30.47	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,672.31770	3,551.088	30.47	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,433.88270	1,552.919	15.99	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			9.18270	6.919	15.99	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			1,098.91760	1,212.534	14.94	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			24.21760	16.534	14.94	0.00	0	250
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			699.10040	795.311	14.73	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			96.20040	71.111	14.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			411.57760	473.436	15.45	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			296.37760	236.836	15.45	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			429.75610	491.101	15.44	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			310.25610	250.101	15.44	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,183.02900	1,293.553	14.37	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			40.22900	29.253	14.37	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			275.22640	309.011	17.00	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			692.42640	604.711	17.00	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			36.52230	39.823	29.84	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,893.72230	3,775.523	29.84	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,511.49970	1,629.165	15.36	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			18.69970	14.865	15.36	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			49.56590	56.671	29.46	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,195.06590	4,079.970	29.46	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,581.30260	1,698.750	14.98	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			26.80260	22.050	14.98	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,259.12730	1,370.414	14.43	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			54.62730	43.714	14.43	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			288.00090	318.856	17.69	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			903.50090	812.156	17.69	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			508.72350	564.865	15.75	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			445.72350	379.465	15.75	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			600.11810	663.569	15.37	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			375.81810	316.669	15.37	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,815.19280	1,933.760	15.15	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			22.39280	18.260	15.15	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,458.32070	1,572.937	14.58	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			45.52070	37.437	14.58	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			119.21620	129.020	22.05	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,306.41620	2,193.520	22.05	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			301.99360	332.027	17.96	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,009.19360	916.527	17.96	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,853.51340	1,972.377	15.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			20.71340	16.877	15.21	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			166.61380	181.623	20.48	0.00	0	112,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,773.81380	1,666.123	20.48	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			404.26500	445.884	16.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			711.46500	630.384	16.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			139.36410	151.359	21.29	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,046.56410	1,935.859	21.29	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			308.49900	339.285	17.87	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			985.69900	893.785	17.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			625.15560	690.204	15.26	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			362.35560	304.704	15.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			245.40760	268.968	18.81	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,252.60760	1,153.468	18.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			470.06960	518.840	16.26	0.00	0	33,750

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	12.50	Put			577.26960	503.340	16.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			930.41640	1,023.796	14.44	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			157.61640	128.296	14.44	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			310.70720	341.747	17.84	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			977.90720	886.247	17.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			649.80440	717.194	15.13	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			337.00440	281.694	15.13	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			1,011.99830	1,109.633	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			129.19830	104.133	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			578.58420	639.064	15.53	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			415.78420	353.564	15.53	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			944.95800	1,039.133	14.43	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			152.15800	123.633	14.43	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,186.29390	1,291.444	14.21	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			83.49390	65.944	14.21	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			691.19650	762.395	14.91	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			298.39650	246.895	14.91	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			1,019.60570	1,117.613	14.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			126.80570	102.113	14.36	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,439.97860	1,554.320	14.55	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			47.17860	38.820	14.55	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			989.36470	1,085.868	14.39	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			136.56470	110.368	14.39	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,287.04480	1,398.021	14.30	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			64.24480	52.521	14.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,261.51040	1,370.836	14.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			68.71040	55.336	14.25	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			1,027.24440	1,125.620	14.35	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			124.44440	100.120	14.35	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			64.46990	74.801	28.85	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,441.86990	4,329.201	28.85	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,134.30430	1,235.064	14.20	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			111.70430	89.464	14.20	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			299.35830	327.454	18.37	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			67.20880	57.064	14.34	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,146.75830	1,051.854	18.37	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			191.19140	208.095	20.37	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,768.59140	1,662.495	20.37	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,659.91100	1,776.959	14.86	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			37.31100	31.359	14.86	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,339.80880	1,452.664	14.34	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			416.16500	456.605	17.07	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			789.36500	706.705	17.07	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			311.32350	337.305	19.03	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,384.62350	1,287.005	19.03	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			87.49240	98.986	28.57	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,580.79240	4,468.686	28.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,733.84470	1,850.545	14.80	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			47.14470	40.245	14.80	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,417.30620	1,529.322	14.30	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			80.60620	69.022	14.30	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,487.90270	1,600.485	14.23	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			89.90270	78.185	14.23	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			319.08260	342.252	19.55	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,621.08260	1,519.952	19.55	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			88.92860	97.300	27.98	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			4,990.92860	4,875.000	27.98	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,801.73760	1,919.073	14.65	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			53.73760	46.773	14.65	0.00	0	300
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			751.93890	812.132	15.52	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			515.43890	451.032	15.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,439.01530	3,563.316	17.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.01530	5.616	17.87	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,389.38620	3,513.655	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			6.38620	5.955	17.74	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,339.77870	3,464.013	17.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,410.19060	3,287.027	24.90	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			178.75180	188.180	27.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,095.75180	3,980.480	27.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			227.96400	240.951	21.70	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,484.96400	2,373.251	21.70	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,603.89970	2,491.189	22.00	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			214.46970	226.240	22.07	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,631.46970	2,518.540	22.07	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			424.42870	454.900	18.40	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,281.42870	1,187.200	18.40	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			193.19060	194.727	24.90	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,329.13850	1,233.751	18.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			276.27160	293.667	20.63	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,063.27160	1,955.967	20.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			517.27200	556.441	17.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			984.27200	898.741	17.42	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			216.89970	228.889	22.00	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,021.00530	934.197	17.55	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			478.78910	514.244	17.80	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,095.78910	1,006.544	17.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			920.63700	997.154	14.62	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			337.63700	289.454	14.62	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			412.13850	441.451	18.55	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			412.22310	355.278	14.98	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			531.00330	571.479	17.30	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			948.00330	863.779	17.30	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			1,039.92440	1,127.119	14.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			256.92440	219.419	14.36	0.00	0	1,100

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	13.10	Call			504.00530	541.897	17.55	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			294.49080	252.954	14.49	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			947.42490	1,028.533	14.56	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			314.42490	270.833	14.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,319.76920	1,424.635	13.94	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			136.76920	116.935	13.94	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			845.22310	912.978	14.98	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			193.90320	163.752	14.10	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			1,072.27970	1,161.454	14.29	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			239.27970	203.754	14.29	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,704.77240	1,820.516	14.42	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			71.77240	62.816	14.42	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			977.49080	1,060.654	14.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			6.77870	6.313	17.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,660.15140	1,775.213	14.36	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			77.15140	67.513	14.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,485.16730	1,597.094	14.15	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			102.16730	89.394	14.15	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,166.90320	1,261.452	14.10	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			321.61370	341.865	20.03	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,866.71370	1,762.065	20.03	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			93.62580	97.803	27.61	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,358.72580	5,238.003	27.61	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,863.77080	1,981.697	14.49	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			58.87080	51.897	14.49	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,560.59830	1,673.996	14.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			95.69830	84.196	14.14	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,551.91900	1,665.159	14.13	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			97.01900	85.359	14.13	0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,325.57840	1,421.796	13.76	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			203.37840	173.896	13.76	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			282.49390	284.764	22.39	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			2,960.29390	2,836.864	22.39	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			897.81660	954.476	15.67	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			642.41660	573.376	15.67	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,121.66480	1,199.333	14.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			379.46480	331.433	14.42	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			315.25010	317.166	23.35	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,273.05010	3,149.266	23.35	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,177.89410	1,259.501	14.22	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			286.96930	247.560	13.98	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			307.17220	306.696	26.17	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,014.97220	3,888.796	26.17	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,841.22000	1,955.868	13.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			99.02000	87.968	13.79	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			383.99710	335.576	14.44	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			409.55370	429.604	20.52	0.00	0	1,204



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,207.35370	2,101.704	20.52	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,267.64650	1,355.099	13.92	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			275.44650	237.199	13.92	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,249.16930	1,335.460	13.98	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			335.69410	291.600	14.22	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,127.16050	1,205.223	14.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			374.96050	327.323	14.40	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			65.29470	66.959	27.11	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,503.09470	7,379.059	27.11	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,116.19710	1,193.476	14.44	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			850.14130	894.703	17.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,157.74130	1,077.003	17.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			847.18820	891.545	17.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,164.78820	1,083.845	17.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			844.25570	888.402	17.60	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,171.85570	1,090.702	17.60	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			852.89770	897.263	17.60	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,172.09770	1,091.063	17.60	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			858.80870	903.583	17.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,158.00870	1,077.383	17.55	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			855.84290	900.418	17.58	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,165.04290	1,084.218	17.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			1,063.63980	1,112.390	17.53	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,163.93980	1,087.590	17.53	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			1,060.37320	1,108.932	17.55	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,170.67320	1,094.132	17.55	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			1,057.12740	1,105.489	17.57	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,177.42740	1,100.689	17.57	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,065.60180	1,114.095	17.56	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,177.40180	1,100.895	17.56	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,072.13250	1,120.511	17.52	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,163.93250	1,087.311	17.52	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,068.85990	1,117.556	17.55	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,170.65990	1,094.356	17.55	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,477.44940	1,534.327	15.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			737.24940	669.327	15.64	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,473.55920	1,530.135	15.67	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			743.35920	675.135	15.67	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,469.68930	1,525.957	15.69	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			749.48930	680.957	15.69	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,253.65370	1,299.073	17.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,172.95370	1,093.573	17.33	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,259.50310	1,305.264	17.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,158.80310	1,079.764	17.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,256.57100	1,302.157	17.31	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,165.87100	1,086.657	17.31	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
<b>Total \$ / R Option</b>										<b>0.00</b>	<b>0</b>	<b>1,582,269</b>
<b>Total \$ / R</b>										<b>699,200,008.70</b>	<b>56,639</b>	<b>2,953,557</b>
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			12.31760		12.19650			209,399.20	17	612
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			12.51550		12.39280			25,031.00	2	108
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.70770		12.58300			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.91790		12.79220			0.00	0	27
<b>Total \$ / R MAXI Future</b>										<b>234,430.20</b>	<b>19</b>	<b>747</b>
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			92,436.66680	103,610.347	15.13	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			2,786.66680	1,850.347	15.13	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			91,529.20980	102,674.604	15.13	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			2,879.20980	1,914.604	15.13	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			93,346.60250	104,547.885	15.14	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			2,696.60250	1,787.885	15.14	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			88,056.46920	97,108.546	14.49	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			17,776.46920	14,558.546	14.49	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			87,357.71640	96,368.234	14.50	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			18,077.71640	14,818.234	14.50	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			86,662.35010	95,630.875	14.51	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			18,382.35010	15,080.875	14.51	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			100,209.80760	108,688.495	14.44	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			27,909.80760	23,918.495	14.44	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			101,458.40770	110,017.956	14.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			27,158.40770	23,247.956	14.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			100,832.58730	109,351.912	14.42	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			27,532.58730	23,581.912	14.42	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			56,392.16500	49,914.375	15.27	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			95,199.15600	101,257.756	15.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			56,979.15600	50,467.756	15.30	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			96,028.23350	102,153.730	15.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			55,808.23350	49,363.730	15.24	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			95,612.16500	101,704.376	15.27	0.00	0	0
<b>Total \$ / R MAXI Option</b>										<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total \$ / R MAXI</b>										<b>234,430.20</b>	<b>19</b>	<b>747</b>
£ / R	On 12/06/2015	Foreign Exchange Future			18.51660		18.20130			134,282,383.20	7,252	27,856
£ / R	On 14/09/2015	Foreign Exchange Future			18.80260		18.48310			8,649,196.00	460	950
£ / R	On 11/12/2015	Foreign Exchange Future			19.08370		18.75990			0.00	0	19
£ / R	On 14/03/2016	Foreign Exchange Future			19.39600		19.06980			387,920.00	20	20
<b>Total £ / R Future</b>										<b>143,319,499.20</b>	<b>7,732</b>	<b>28,845</b>
£ / R	On 12/06/2015	Foreign Exchange Option	20.00	Put			1,845.26410	1,553.443	17.23	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	18.84	Put			840.58170	613.360	15.53	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			199.55900	286.714	15.55	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			848.25900	620.114	15.55	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			197.25890	283.501	15.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			855.95890	626.901	15.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			46.56410	70.043	17.23	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,256.99530	1,550.638	15.74	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			55.69530	34.038	15.74	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			201.88170	289.960	15.53	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			523.86200	647.015	15.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			1,000.76200	804.415	15.23	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,503.19800	7,822.667	23.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.09800	0.067	23.38	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			529.94420	654.432	15.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			986.84420	791.832	15.20	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			526.89370	650.715	15.22	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			993.79370	798.115	15.22	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,008.32560	1,181.113	14.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			752.91430	602.481	14.42	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			758.42560	607.413	14.43	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,336.46230	1,565.191	13.92	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			446.56230	351.492	13.92	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,017.31660	1,191.270	14.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			747.41660	597.570	14.41	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,012.81430	1,186.181	14.42	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,052.00920	1,191.641	14.98	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,182.20920	995.641	14.98	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,048.59550	1,187.756	15.00	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,188.79550	1,001.756	15.00	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,055.43720	1,195.550	14.97	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,175.63720	989.550	14.97	0.00	0	0
<b>Total £ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>34,830</b>
<b>Total £ / R</b>											<b>143,319,499.20</b>	<b>7,732</b>	<b>63,675</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10283		0.10207			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10463		0.10387			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10643		0.10566			0.00	0	0
<b>Total ¥ / R Future</b>											<b>0.00</b>	<b>0</b>	<b>14,018</b>
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,211.07960	1,286.184	16.80	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			3.57960	3.684	16.80	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			331.57610	382.287	14.00	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			124.07610	99.787	14.00	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			45.37380	52.971	17.33	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			837.87380	770.471	17.33	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	Call			1,406.57240	1,477.484	13.86	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			19.47240	14.584	13.86	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			605.92900	654.000	14.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			218.82900	191.100	14.71	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			228.76770	246.368	17.30	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			841.66770	783.468	17.30	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,609.28850	1,680.294	14.49	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			43.28850	37.294	14.49	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			827.74150	878.223	14.95	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			261.74150	235.223	14.95	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			407.81990	432.554	17.24	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			841.81990	789.554	17.24	0.00	0	0
<b>Total ¥ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total ¥ / R</b>											<b>0.00</b>	<b>0</b>	<b>14,018</b>
€ / R	On	30/04/2015	Foreign Exchange Future			13.17930		13.06420			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.19520		13.08030			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.22120		13.10610			40,853,508.00	3,090	154,258
€ / R	On	14/09/2015	Foreign Exchange Future			13.45350		13.33710			403,605.00	30	11,203
€ / R	On	11/12/2015	Foreign Exchange Future			13.68500		13.56700			0.00	0	10,175
€ / R	On	14/03/2016	Foreign Exchange Future			13.94680		13.82740			0.00	0	1,100
€ / R	On	19/09/2016	Foreign Exchange Future			14.47410		14.35380			0.00	0	0
<b>Total € / R Future</b>											<b>41,257,113.00</b>	<b>3,120</b>	<b>176,736</b>
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			286.40020	381.927	14.67	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			32.20020	12.627	14.67	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			27.12980	31.579	17.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,236.82980	1,126.379	17.62	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			26.69950	31.058	17.66	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,246.39950	1,135.858	17.66	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			26.27780	30.547	17.70	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,255.97780	1,145.347	17.70	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			22.42860	25.940	18.10	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,352.12860	1,240.740	18.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			10.28080	11.049	21.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,314.18080	2,199.849	21.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			11.00450	11.867	20.88	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,254.90450	2,140.666	20.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			10.51540	11.313	21.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,294.41540	2,180.113	21.01	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			10.39730	11.180	21.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,304.29730	2,189.980	21.04	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			151.25420	179.517	14.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			525.15420	438.317	14.61	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			92.94680	109.319	15.52	0.00	0	35,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			766.84680	668.119	15.52	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			548.92590	635.420	13.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			92.82590	64.220	13.17	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			172.24960	204.559	14.36	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			466.14960	383.359	14.36	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			49.70900	56.898	16.99	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,143.60900	1,035.698	16.99	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			882.85810	988.880	13.39	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			26.75810	17.680	13.39	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			148.84440	164.244	18.13	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,711.74440	1,610.744	18.13	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			816.53680	904.287	12.95	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			179.43680	150.787	12.95	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			694.47990	768.194	13.19	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			257.37990	214.694	13.19	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			0.00000	268.157	13.47	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			117.98410	129.659	19.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,040.88410	1,936.159	19.02	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			119.46110	131.315	18.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,022.36110	1,917.815	18.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			118.71950	130.484	19.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,031.61950	1,926.984	19.00	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			0.00000	691.657	13.47	1,064,459.82	1,539	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,105.60220	2,989.824	21.28	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,628.68250	2,744.894	13.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			11.68250	9.894	13.62	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,743.90940	1,649.069	18.01	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			866.65710	935.042	13.18	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			349.65710	300.042	13.18	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			530.17640	573.099	15.37	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			863.17640	788.099	15.37	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			172.60220	174.824	21.28	0.00	0	6,291
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			303.82330	327.094	17.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,726.82330	1,632.094	17.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			302.36140	325.578	17.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,735.36140	1,640.578	17.99	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			300.90940	324.069	18.01	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			732.66740	779.652	15.29	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			905.26740	832.852	15.29	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			729.47000	776.218	15.31	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			912.07000	839.418	15.31	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			735.87860	783.107	15.27	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			898.47860	826.307	15.27	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			928.09290	970.919	17.08	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,514.29290	1,436.820	17.08	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			925.39500	968.059	17.10	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,521.59500	1,443.959	17.10	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			922.70210	965.211	17.11	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,528.90210	1,451.111	17.11	0.00	0	0
<b>Total € / R Option</b>											<b>1,064,459.82</b>	<b>1,539</b>	<b>148,897</b>
<b>Total € / R</b>											<b>42,321,572.82</b>	<b>4,659</b>	<b>325,633</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.53940		9.41610			9,777,885.00	1,025	15,072
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.64330		9.51970			0.00	0	1,290
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.74890		9.62470			0.00	0	30
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.86890		9.74530			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>9,777,885.00</b>	<b>1,025</b>	<b>16,392</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			469.67250	570.257	13.78	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			53.57250	30.857	13.78	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			23.96910	30.974	15.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			867.86910	751.574	15.85	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,021.25290	1,143.007	16.27	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			5.15290	3.607	16.27	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			779.99300	896.969	14.74	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			13.89300	7.569	14.74	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			117.55270	151.568	14.12	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			351.45270	262.168	14.12	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			25.31400	32.752	15.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			849.21400	733.352	15.80	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			24.63290	31.851	15.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			858.53290	742.451	15.83	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			358.31870	445.335	13.68	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			92.21870	55.935	13.68	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			167.44730	216.323	13.81	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			251.34730	176.923	13.81	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			950.91260	848.641	15.92	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			119.13390	140.196	15.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			959.43390	856.896	15.94	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			122.11280	143.708	15.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			942.41280	840.408	15.89	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			120.61260	141.940	15.92	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,382.31910	2,506.103	17.50	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			7.61910	7.203	17.50	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,332.74810	2,456.488	17.27	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			8.04810	7.588	17.27	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,283.20220	2,406.893	17.04	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			8.50220	7.993	17.04	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			625.40390	698.401	13.47	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			380.10390	329.501	13.47	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			620.61120	693.173	13.49	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			385.31120	334.273	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
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			630.23220	703.668	13.45	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			374.93220	324.768	13.45	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>1,206</b>
<b>Total AU\$ / R</b>											<b>9,777,885.00</b>	<b>1,025</b>	<b>17,598</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			10.04710		9.93290			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.19550		10.07950			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>4,071</b>
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			179.46030	226.990	13.20	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			236.56030	169.890	13.20	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			175.53970	221.754	13.20	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			242.63970	174.654	13.20	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			171.69270	216.598	13.21	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			248.79270	179.498	13.21	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			155.29500	118.344	12.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			578.26680	656.452	12.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			158.76680	120.952	12.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			591.37200	671.276	12.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			151.87200	115.775	12.82	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			584.79500	663.844	12.82	0.00	0	0
<b>Total CAD/ R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CAD/ R</b>											<b>0.00</b>	<b>0</b>	<b>4,071</b>
CHF / R	On	12/06/2015	Foreign Exchange Future			12.77950		12.80370			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			13.04230		13.06690			0.00	0	1,572
<b>Total CHF / R Future</b>											<b>0.00</b>	<b>0</b>	<b>9,030</b>
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			991.14230	965.859	14.84	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			27.44230	26.359	14.84	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			981.70210	956.411	14.80	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			28.00210	26.911	14.80	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			972.27320	946.974	14.75	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			28.57320	27.474	14.75	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			632.97450	621.379	14.93	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			356.07450	369.079	14.93	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			627.88750	616.429	14.96	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			360.98750	374.129	14.96	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			622.83290	611.512	14.98	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			365.93290	379.212	14.98	0.00	0	0
<b>Total CHF / R Option</b>											<b>0.00</b>	<b>0</b>	<b>0</b>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total CHF / R</b>								<b>0.00</b>	<b>0</b>	<b>9,030</b>
CNH / R On 12/06/2015 Foreign Exchange Future			1.97990		1.95830			0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Future			1.99600		1.97380			0.00	0	0
<b>Total CNH / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			1,256.28340	1,448.454	15.12	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			73.28340	49.454	15.12	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			1,170.76260	1,358.372	15.03	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			87.76260	59.372	15.03	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Call			1,088.34870	1,270.874	15.01	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			105.34870	71.874	15.01	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			695.04790	796.300	15.29	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			857.04790	736.300	15.29	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			656.51250	751.466	15.36	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			918.51250	791.466	15.36	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			619.92030	710.726	15.47	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			981.92030	850.726	15.47	0.00	0	0
<b>Total CNH / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CNH / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R On 12/06/2015 Foreign Exchange Future			1.77380		1.75970			0.00	0	138
DKK / R On 14/09/2015 Foreign Exchange Future			1.80810		1.79350			0.00	0	0
<b>Total DKK / R Future</b>								<b>0.00</b>	<b>0</b>	<b>138</b>
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Call			460.81870	542.247	13.26	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.74	Put			263.81870	204.247	13.26	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Call			404.67370	479.203	13.22	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.75	Put			307.67370	241.203	13.22	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Call			357.95140	425.519	13.37	0.00	0	0
DKK / R On 12/06/2015 Foreign Exchange Option	1.76	Put			360.95140	287.520	13.37	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Put			388.49570	336.691	13.87	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Call			865.35450	955.284	13.91	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.75	Put			430.35450	374.283	13.91	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Call			809.82590	895.438	13.95	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.76	Put			474.82590	414.438	13.95	0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Option	1.74	Call			923.49570	1,017.691	13.87	0.00	0	0
<b>Total DKK / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total DKK / R</b>								<b>0.00</b>	<b>0</b>	<b>138</b>
KES / R On 12/06/2015 Foreign Exchange Future			0.13020		0.12880			0.00	0	10
KES / R On 14/09/2015 Foreign Exchange Future			0.12970		0.12830			0.00	0	0
KES / R On 11/12/2015 Foreign Exchange Future			0.12940		0.12800			0.00	0	1,870



Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total KES / R Future</b>								<b>0.00</b>	<b>0</b>	<b>1,880</b>
<b>Total KES / R</b>								<b>0.00</b>	<b>0</b>	<b>1,880</b>
NGN / R On 12/06/2015			0.06050		0.06010			0.00	0	50,100
NGN / R On 14/09/2015			0.05820		0.05800			0.00	0	0
NGN / R On 11/12/2015			0.05660		0.05640			0.00	0	112,380
<b>Total NGN / R Future</b>								<b>0.00</b>	<b>0</b>	<b>162,480</b>
<b>Total NGN / R</b>								<b>0.00</b>	<b>0</b>	<b>162,480</b>
NZ\$ / R On 12/06/2015			9.39750		9.34400			0.00	0	0
NZ\$ / R On 14/09/2015			9.46430		9.41090			0.00	0	500
NZ\$ / R On 11/12/2015			9.53370		9.48010			0.00	0	0
<b>Total NZ\$ / R Future</b>								<b>0.00</b>	<b>0</b>	<b>500</b>
NZ\$ / R On 12/06/2015	9.11	Put			60.25300	45.866	10.66	0.00	0	0
NZ\$ / R On 12/06/2015	9.09	Call			308.89550	349.039	10.65	0.00	0	0
NZ\$ / R On 12/06/2015	9.09	Put			54.89550	41.539	10.65	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Call			301.52900	341.161	10.65	0.00	0	0
NZ\$ / R On 12/06/2015	9.10	Put			57.52900	43.661	10.65	0.00	0	0
NZ\$ / R On 12/06/2015	9.11	Call			294.25300	333.366	10.66	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Put			148.41720	129.906	11.76	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Call			453.02790	487.590	11.78	0.00	0	0
NZ\$ / R On 14/09/2015	9.11	Put			152.12790	133.290	11.78	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Call			465.66440	500.881	11.75	0.00	0	0
NZ\$ / R On 14/09/2015	9.09	Put			144.76440	126.581	11.75	0.00	0	0
NZ\$ / R On 14/09/2015	9.10	Call			459.31720	494.206	11.76	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Call			581.36540	615.910	12.31	0.00	0	0
NZ\$ / R On 11/12/2015	9.11	Put			211.26540	192.210	12.31	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Call			593.14940	628.254	12.28	0.00	0	0
NZ\$ / R On 11/12/2015	9.09	Put			203.04940	184.554	12.28	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Call			587.23390	622.060	12.30	0.00	0	0
NZ\$ / R On 11/12/2015	9.10	Put			207.13390	188.360	12.30	0.00	0	0
<b>Total NZ\$ / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total NZ\$ / R</b>								<b>0.00</b>	<b>0</b>	<b>500</b>
QUANTO € On 12/06/2015			1.07340		1.07460			0.00	0	210
QUANTO € On 14/09/2015			1.07490		1.07620			0.00	0	50
QUANTO € On 11/12/2015			1.07690		1.07820			0.00	0	0
<b>Total QUANTO € / \$ Future</b>								<b>0.00</b>	<b>0</b>	<b>260</b>
<b>Total QUANTO € / \$</b>								<b>0.00</b>	<b>0</b>	<b>260</b>
RAIN On 12/06/2015			21,475.86000		21,259.14000			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
<b>Total RAIN Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total RAIN</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/06/2015 Foreign Exchange Future			4.47530		4.48430			0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Future			4.42720		4.44290			0.00	0	0
<b>Total TRY / R Future</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Call			4.72790	4.485	16.46	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	4.99	Put			510.42790	519.185	16.46	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Call			4.53360	4.290	16.57	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.00	Put			520.23360	528.990	16.57	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Call			4.34940	4.104	16.68	0.00	0	0
TRY / R On 12/06/2015 Foreign Exchange Option	5.01	Put			530.04940	538.804	16.68	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Call			87.06060	79.646	13.57	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.61	Put			254.16060	262.446	13.57	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Call			93.17330	85.295	13.51	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.59	Put			240.27330	248.095	13.51	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Call			90.07310	82.306	13.53	0.00	0	0
TRY / R On 14/09/2015 Foreign Exchange Option	4.60	Put			247.17310	255.106	13.53	0.00	0	0
<b>Total TRY / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total TRY / R</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
ZMW / R On 12/06/2015 Foreign Exchange Future			1.64020		1.61960			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.59310		1.57180			0.00	0	0
<b>Total ZMW / R Future</b>								<b>0.00</b>	<b>0</b>	<b>16</b>
<b>Total ZMW / R</b>								<b>0.00</b>	<b>0</b>	<b>16</b>
<b>Total Futures</b>								<b>893,788,936.10</b>	<b>68,535</b>	<b>1,786,401</b>
<b>Total Options</b>								<b>1,064,459.82</b>	<b>1,539</b>	<b>1,767,202</b>
<b>Grand Total:</b>								<b>894,853,395.92</b>	<b>70,074</b>	<b>3,553,603</b>