



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: 29/04/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 29/04/2015 Foreign Exchange Future			11.79100		11.85020			8,937,578.00	758	0
\$ / R On 30/04/2015 Foreign Exchange Future			11.73520		11.85020			0.00	0	21,000
\$ / R On 06/05/2015 Foreign Exchange Future			11.73120		11.85900			0.00	0	0
\$ / R On 13/05/2015 Foreign Exchange Future			11.74480		11.87240			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			11.74860		11.87670			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			11.75440		11.88300			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			11.75820		11.88720			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			11.76980		11.89990			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.77170		11.90200			0.00	0	4,610
\$ / R On 03/06/2015 Foreign Exchange Future			11.78520		11.91580			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.79700		11.92730			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			11.80280		11.93300			1,069,605,144.40	90,623	1,108,543
\$ / R On 26/06/2015 Foreign Exchange Future			11.83030		11.95980			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			11.83810		11.96740			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			11.84980		11.97940			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			11.86390		11.99330			0.00	0	2,424
\$ / R On 29/07/2015 Foreign Exchange Future			11.89600		12.02520			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			11.95540		12.08570			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			11.96370		12.09410			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			11.98430		12.11510			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			11.99260		12.12340			296,960,761.20	24,762	144,076

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			12.02140		12.15280			0.00	0	1,950
\$ / R	On	30/09/2015	Foreign Exchange Future			12.02560		12.15700			0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Future			12.08330		12.21560			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.14190		12.27510			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.16930		12.30280			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.17560		12.30910			31,266,940.80	2,568	74,247
\$ / R	On	21/12/2015	Foreign Exchange Future			12.19670		12.33040			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.30890		12.44370			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.36990		12.50440			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.37640		12.51090			643,572.80	52	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.56320		12.69820			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.57160		12.70680			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.76920		12.90760			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.77760		12.91610			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			12.95830		13.09980			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			12.96880		13.11050			0.00	0	0
Total \$ / R Future											1,407,413,997.20	118,763	1,387,377
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Call			0.11130	0.000	27.27	0.00	0	0
\$ / R	On	29/04/2015	Foreign Exchange Option	12.47	Put			619.91130	679.000	27.27	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Call			93.50890	41.916	28.31	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	11.80	Put			43.30890	106.716	28.31	0.00	0	0
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Call			13.56780	5.564	32.97	0.00	0	10,000
\$ / R	On	30/04/2015	Foreign Exchange Option	12.05	Put			213.36780	320.364	32.97	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Call			243.11820	148.539	16.91	0.00	0	0
\$ / R	On	06/05/2015	Foreign Exchange Option	11.66	Put			44.11820	77.339	16.91	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Call			4.67450	1.772	23.62	0.00	0	5,500
\$ / R	On	06/05/2015	Foreign Exchange Option	12.62	Put			765.67450	890.572	23.62	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			180.82050	115.984	16.36	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			128.42050	191.184	16.36	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			182.95320	120.965	16.51	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			146.25320	212.365	16.51	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			98.50880	63.142	17.53	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			325.50880	418.742	17.53	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			138.52230	92.997	17.01	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			261.32230	344.797	17.01	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			76.77660	50.688	18.18	354,817.40	7,000	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			536.87660	640.888	18.18	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,105.18940	977.721	16.55	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			3.18940	6.021	16.55	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			967.81620	841.768	15.93	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			5.81620	10.068	15.93	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			765.71870	643.109	15.00	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,578.02110	3,708.357	28.10	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			13.71870	21.409	15.00	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			212.48640	153.210	16.15	0.00	0	3,655

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	11.90	Put			210.48640	281.510	16.15	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			110.95670	75.643	17.50	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			418.95670	513.943	17.50	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.02110	0.057	28.10	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			116.08180	81.477	17.64	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			500.28180	596.277	17.64	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			231.27240	171.128	16.15	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			245.47240	315.928	16.15	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			242.69290	185.122	16.28	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			275.39290	348.122	16.28	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,140.53800	1,014.638	15.32	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			7.53800	11.838	15.32	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			25.66070	18.020	22.31	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,552.66070	1,675.220	22.31	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,208.78630	1,081.797	15.41	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			5.78630	8.997	15.41	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			49.28850	35.398	20.49	353,985.00	10,000	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			1,116.28850	1,232.599	20.49	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			35.98020	25.397	21.36	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,322.98020	1,442.597	21.36	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,189.10980	1,062.540	15.38	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			6.10980	9.740	15.38	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			95.83920	70.595	18.63	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			722.83920	827.795	18.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			90.02310	66.140	18.80	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			757.02310	863.340	18.80	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			24.29840	17.052	22.47	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,591.29840	1,714.252	22.47	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			146.91300	109.597	17.60	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			513.91300	606.797	17.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			124.58270	91.972	17.96	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			591.58270	689.172	17.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			34.45750	24.304	21.48	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,351.45750	1,471.504	21.48	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			224.88500	172.558	16.66	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			331.88500	409.758	16.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			194.24930	147.580	16.98	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			391.24930	474.780	16.98	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			85.91430	63.003	18.93	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			782.91430	890.203	18.93	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			328.22300	255.258	15.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			205.22300	262.458	15.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			239.89030	184.893	16.51	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Put			306.89030	382.093	16.51	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			105.67710	77.904	18.38	0.00	0	30,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			672.67710	775.104	18.38	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			344.43330	268.970	15.76	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	11.78	Put			191.43330	246.170	15.76	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			338.96670	264.228	15.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			195.96670	251.428	15.78	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			173.19690	130.592	17.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			440.19690	527.792	17.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			522.81340	427.542	15.32	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			89.81340	124.742	15.32	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			453.55020	365.165	15.48	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			120.55020	162.365	15.48	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			232.27660	178.626	16.59	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			319.27660	395.826	16.59	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			597.89850	496.152	15.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			64.89850	93.352	15.16	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			559.65510	461.084	15.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			76.65510	108.284	15.24	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			333.56440	259.547	15.79	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			200.56440	256.747	15.79	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			856.89130	737.447	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			23.89130	34.647	14.97	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			679.64700	570.664	15.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			46.64700	67.864	15.00	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			421.20550	336.368	15.56	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			138.20550	183.568	15.56	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			968.39700	845.797	15.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			15.39700	22.997	15.11	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			949.59980	827.468	15.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			16.59980	24.668	15.08	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			537.37780	440.773	15.29	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			84.37780	117.973	15.29	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			875.24870	755.219	14.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			22.24870	32.419	14.99	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			637.48430	532.697	15.08	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			54.48430	79.897	15.08	0.00	0	51,500
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			12.98880	19.613	15.15	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			850.89940	738.002	14.95	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			41.09940	57.702	14.95	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			152.88490	119.813	18.01	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			653.08490	749.513	18.01	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			8.03740	5.639	31.59	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,928.23740	4,055.339	31.59	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,172.78880	1,049.913	15.15	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			496.92340	415.060	15.53	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			159.52340	206.960	15.53	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			199.51000	161.360	17.61	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			600.11000	691.560	17.61	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			274.21170	224.681	16.81	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			424.81170	504.881	16.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			292.76390	243.295	16.81	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			439.46390	519.395	16.81	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			189.63630	159.890	18.62	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			874.43630	973.890	18.62	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			20.46280	15.252	29.85	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			4,145.26280	4,269.252	29.85	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,250.25560	1,130.953	14.53	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			25.05560	34.953	14.53	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			939.53260	832.297	14.61	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			64.33260	86.297	14.61	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,018.97360	912.924	14.49	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			83.27360	107.524	14.49	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			210.81890	181.915	19.16	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			1,095.11890	1,196.516	19.16	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			32.06310	24.724	29.28	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,446.36310	4,569.324	29.28	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,323.06230	1,203.856	14.33	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			37.36230	48.456	14.33	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			380.83040	331.813	17.07	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			586.73040	668.113	17.07	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			457.87650	402.116	16.62	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			502.77650	577.816	16.62	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			105.33350	91.470	22.78	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,281.93350	2,398.870	22.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,590.63750	1,467.353	14.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			27.23750	34.753	14.51	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,552.89400	1,430.174	14.45	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			29.49400	37.574	14.45	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			227.33210	198.351	19.36	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,203.93210	1,305.751	19.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,206.78310	1,095.341	14.26	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			63.38310	82.741	14.26	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			125.32080	108.862	21.93	0.00	0	102,500
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			2,001.92080	2,116.262	21.93	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			305.53960	267.310	18.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			882.13960	974.710	18.18	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			92.93440	83.520	23.94	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,549.53440	2,670.920	23.94	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			232.25880	202.685	19.28	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,178.85880	1,280.085	19.28	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			479.77600	422.571	16.51	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			486.37600	559.971	16.51	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			184.44020	160.458	20.23	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,461.04020	1,567.858	20.23	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			356.83780	312.754	17.59	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			733.43780	820.154	17.59	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			0.00000	557.662	15.59	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	14/09/2015	Foreign Exchange Option	11.80	Put			0.00000	365.062	15.59	1,825,308.50	5,000	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			233.93280	204.157	19.25	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,170.53280	1,271.557	19.25	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			499.79180	440.427	16.36	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			456.39180	527.827	16.36	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			777.84380	693.582	14.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			194.44380	240.982	14.90	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			442.49810	389.163	16.80	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			549.09810	626.563	16.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			729.26690	648.861	15.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			225.86690	276.261	15.11	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			810.06020	722.878	14.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			176.66020	220.278	14.77	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			533.94040	470.691	16.13	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			410.54040	478.091	16.13	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			796.75650	711.035	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			183.35650	228.435	14.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,049.59560	944.745	14.38	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			96.19560	122.145	14.38	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			741.15820	659.796	15.06	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			217.75820	267.196	15.06	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			955.81800	855.603	14.46	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			122.41800	153.003	14.46	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,025.73060	922.006	14.40	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			102.33060	129.406	14.40	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			803.14270	716.934	14.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			179.74270	224.334	14.80	0.00	0	35,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,189.77210	1,078.977	14.27	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			66.37210	86.377	14.27	0.00	0	59,545
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			229.67060	201.489	19.74	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,346.87060	1,450.089	19.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			146.55140	128.208	21.74	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,993.75140	2,106.808	21.74	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			44.83580	36.156	28.61	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			158.96890	193.405	14.45	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,692.03580	4,814.756	28.61	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,402.04260	1,281.789	14.07	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			49.24260	60.389	14.07	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,101.56320	996.089	14.29	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			98.76320	124.689	14.29	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			911.76890	814.805	14.45	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			320.79910	282.662	18.39	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			963.79910	1,057.062	18.39	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			61.48290	53.178	28.44	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,825.88290	4,949.878	28.44	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,475.85710	1,356.615	14.07	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			60.25710	73.315	14.07	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Call			1,176.64640	1,071.759	14.16	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			111.04640	138.459	14.16	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			246.76880	218.877	20.31	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,591.16880	1,695.577	20.31	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			257.79410	230.579	20.78	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,832.69410	1,938.679	20.78	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			65.62630	54.266	27.90	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,240.52630	5,362.366	27.90	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,544.29120	1,424.655	13.99	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			69.19120	82.755	13.99	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,246.09790	1,140.711	14.04	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			120.99790	148.811	14.04	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			617.56620	558.551	16.77	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			654.76620	729.251	16.77	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,165.78310	3,033.123	16.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			6.68310	7.523	16.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,116.20720	2,983.608	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			7.10720	8.008	16.64	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,066.65730	2,934.124	16.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,669.26330	3,793.508	27.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			134.43920	113.116	27.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,325.33920	4,437.516	27.63	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			192.12690	180.068	23.49	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,723.02690	2,844.468	23.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,850.09880	2,972.042	24.05	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			188.58070	177.132	24.18	0.00	0	78,600
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,879.48070	3,001.532	24.18	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			347.05510	312.451	19.65	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,477.95510	1,576.851	19.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			178.36330	169.108	27.63	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,528.08640	1,627.559	19.79	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			226.34050	203.590	21.89	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,287.24050	2,397.990	21.89	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			422.40710	381.131	18.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,163.30710	1,255.531	18.65	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			189.19880	177.642	24.05	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,202.44880	1,295.710	18.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			390.95120	352.689	19.04	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,281.85120	1,377.089	19.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			760.17780	691.938	15.82	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			451.07780	516.338	15.82	0.00	0	96,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			337.18640	303.159	19.79	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			537.67450	607.939	16.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			433.65670	391.316	18.52	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,124.55670	1,215.716	18.52	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			855.69330	780.173	15.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			346.59330	404.573	15.23	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			411.54880	371.310	18.78	0.00	0	11,629
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			397.19810	458.906	15.53	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			782.83890	712.845	15.68	0.00	0	2,114
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			423.73890	487.245	15.68	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,102.73900	1,004.767	14.31	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			193.63900	229.167	14.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			696.77450	633.539	16.27	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			264.72060	310.457	14.67	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			881.66310	804.222	15.09	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			322.56310	378.622	15.09	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,450.20090	1,333.313	13.74	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			91.10090	107.713	13.74	0.00	0	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			806.29810	734.506	15.53	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			7.55730	8.524	16.51	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,406.86470	1,293.906	13.80	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			97.76470	118.306	13.80	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,247.59980	1,143.371	14.06	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			138.49980	167.771	14.06	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			963.82060	876.057	14.67	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			68.63390	56.147	27.55	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,608.23390	5,729.447	27.55	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,315.80730	1,210.044	13.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			125.40730	153.344	13.89	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,308.15460	1,202.696	13.91	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			127.75460	155.996	13.91	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			264.32660	237.902	21.25	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			2,083.92660	2,191.202	21.25	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,606.57130	1,487.039	13.92	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			76.17130	90.339	13.92	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			256.13450	245.201	24.81	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,212.43450	3,336.301	24.81	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,124.61460	1,032.914	14.49	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			280.91460	324.014	14.49	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			768.95250	707.245	16.97	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			794.55250	867.345	16.97	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			370.04270	421.547	14.87	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,247.63590	4,351.469	26.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			46.76290	38.888	26.96	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,765.86290	7,892.488	26.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,591.63310	1,475.249	13.49	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			130.73310	148.849	13.49	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,080.94270	997.947	14.87	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,427.03650	2,532.391	21.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			291.64300	280.573	25.79	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,530.74300	3,654.173	25.79	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,064.54580	983.698	14.96	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			383.64580	437.298	14.96	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	16.50	Call			258.53590	227.869	26.96	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			491.51840	554.822	15.59	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			958.00020	887.119	15.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			497.10020	560.719	15.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			953.61000	883.047	15.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			502.71000	566.647	15.65	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			347.93650	318.791	21.62	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,003.45990	929.336	15.32	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			442.55990	502.937	15.32	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			962.41840	891.222	15.59	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			735.04080	683.242	18.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,336.84080	1,420.042	18.56	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			732.51110	680.842	18.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,344.31110	1,427.642	18.58	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			737.57860	685.655	18.54	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,329.37860	1,412.455	18.54	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			745.74840	693.809	18.54	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,328.94840	1,412.209	18.54	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			743.19180	691.382	18.56	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,336.39180	1,419.782	18.56	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			740.65380	688.968	18.58	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,343.85380	1,427.368	18.58	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			935.85080	879.363	18.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,328.25080	1,410.163	18.43	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			932.99560	876.663	18.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,335.39560	1,417.463	18.45	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			938.71930	882.076	18.41	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,321.11930	1,402.876	18.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			946.83150	890.179	18.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,320.73150	1,402.579	18.41	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			943.95620	887.453	18.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,327.85620	1,409.853	18.43	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			941.08820	884.746	18.45	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,334.98820	1,417.146	18.45	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,326.80550	1,263.091	16.93	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			877.00550	954.791	16.93	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,323.22210	1,259.716	16.96	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Put			883.42210	961.416	16.96	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,330.40710	1,266.482	16.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			870.60710	948.182	16.91	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,131.09330	1,071.061	18.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,310.59330	1,392.261	18.28	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,127.96540	1,068.091	18.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,317.46540	1,399.291	18.30	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,124.85740	1,065.134	18.32	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,324.35740	1,406.334	18.32	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										2,534,110.90	22,000	1,571,419
Total \$ / R										1,409,948,108.10	140,763	2,958,796
\$ / R MAXI On	12/06/2015	Foreign Exchange Future			11.80280		11.93300			554,731.60	47	666
\$ / R MAXI On	14/09/2015	Foreign Exchange Future			11.99260		12.12340			0.00	0	118
\$ / R MAXI On	11/12/2015	Foreign Exchange Future			12.17560		12.30910			0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Future			12.37640		12.51090			0.00	0	27
Total \$ / R MAXI Future										554,731.60	47	811
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Call			68,819.51050	57,842.212	14.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.29	Put			4,519.51050	6,562.212	14.99	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Call			67,964.69600	57,066.404	15.00	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.30	Put			4,664.69600	6,786.404	15.00	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Call			67,113.73100	56,296.015	15.02	0.00	0	0
\$ / R MAXI On	12/06/2015	Foreign Exchange Option	11.31	Put			4,813.73100	7,016.015	15.02	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Call			68,895.00590	61,187.380	15.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.69	Put			25,555.00590	30,927.380	15.30	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Call			68,335.51570	60,674.890	15.33	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.70	Put			25,995.51570	31,414.890	15.33	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Call			67,780.11970	60,166.362	15.35	0.00	0	0
\$ / R MAXI On	14/09/2015	Foreign Exchange Option	11.71	Put			26,440.11970	31,906.362	15.35	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Call			82,565.57380	75,239.310	15.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.86	Put			37,655.57380	43,679.310	15.41	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Call			83,553.21330	76,152.591	15.35	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.84	Put			36,643.21330	42,592.591	15.35	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Call			83,057.53880	75,694.358	15.38	0.00	0	0
\$ / R MAXI On	11/12/2015	Foreign Exchange Option	11.85	Put			37,147.53880	43,134.358	15.38	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Call			82,348.57510	76,139.258	16.62	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.39	Put			70,258.57510	77,499.258	16.62	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Call			81,996.01420	75,785.285	16.65	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.40	Put			70,906.01420	78,145.285	16.65	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Call			81,645.74230	75,432.979	16.67	0.00	0	0
\$ / R MAXI On	14/03/2016	Foreign Exchange Option	12.41	Put			71,555.74230	78,792.979	16.67	0.00	0	0
Total \$ / R MAXI Option										0.00	0	0
Total \$ / R MAXI										554,731.60	47	811
£ / R	On 12/06/2015	Foreign Exchange Future			18.22920		18.27550			19,614,619.20	1,076	28,118
£ / R	On 14/09/2015	Foreign Exchange Future			18.51140		18.55640			0.00	0	881
£ / R	On 11/12/2015	Foreign Exchange Future			18.78660		18.83290			0.00	0	25
£ / R	On 14/03/2016	Foreign Exchange Future			19.09240		19.13800			0.00	0	20
Total £ / R Future										19,614,619.20	1,076	29,044
£ / R	On 12/06/2015	Foreign Exchange Option	17.00	Call			1,305.14150	1,261.789	14.41	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	17.00	Put			29.64150	32.588	14.41	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			166.47460	145.203	14.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			730.97460	756.003	14.57	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			164.21140	143.067	14.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			738.71140	763.867	14.58	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			161.97920	140.960	14.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			746.47920	771.760	14.60	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			24.69960	20.905	16.00	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,749.19960	1,791.705	16.00	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			506.06920	485.657	14.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			909.66920	934.257	14.95	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			932.03600	905.431	13.77	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			375.63600	394.031	13.77	0.00	0	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			512.29600	491.852	14.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			895.89600	920.452	14.92	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			509.17020	488.744	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			902.77020	927.344	14.93	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,576.45430	7,531.463	23.24	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.05430	0.063	23.24	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,004.96850	980.169	14.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			672.06850	693.569	14.17	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,000.33760	975.558	14.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			677.43760	698.958	14.18	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,342.94840	1,314.200	13.40	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			380.04840	397.600	13.40	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,009.62030	984.800	14.16	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			666.72030	688.200	14.16	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,037.44440	1,011.641	14.90	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,099.44440	1,119.241	14.90	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,033.95970	1,008.163	14.91	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,105.95970	1,125.763	14.91	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,040.93710	1,015.134	14.88	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,092.93710	1,112.734	14.88	0.00	0	0
Total £ / R Option											0.00	0	51,330
Total £ / R											19,614,619.20	1,076	80,374
¥ / R	On	12/06/2015	Foreign Exchange Future			0.09929		0.10048			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10103		0.10223			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10277		0.10399			0.00	0	0
Total ¥ / R Future											0.00	0	14,018
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Call			1,051.00270	933.523	14.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			3.20270	4.223	14.31	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			219.09060	157.133	13.80	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			171.29060	227.833	13.80	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	0.11	Call			21.20720	12.251	17.56	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			973.40720	1,082.951	17.56	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,246.79700	1,135.981	13.89	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			24.19700	32.981	13.89	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			489.19070	418.576	14.80	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			266.59070	315.576	14.80	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			173.93600	142.109	17.69	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			951.33600	1,039.109	17.69	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,454.38490	1,343.848	14.56	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			55.68490	67.348	14.56	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			718.68110	640.377	15.40	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			319.98110	363.877	15.40	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			348.91050	303.465	17.89	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			950.21050	1,026.965	17.89	0.00	0	0
Total ¥ / R Option											0.00	0	0
Total ¥ / R											0.00	0	14,018
€ / R	On	30/04/2015	Foreign Exchange Future			13.12010		13.05630			0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Future			13.13530		13.07230			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.16120		13.09730			7,396,594.40	562	154,175
€ / R	On	14/09/2015	Foreign Exchange Future			13.39130		13.32520			0.00	0	11,208
€ / R	On	11/12/2015	Foreign Exchange Future			13.61900		13.55340			0.00	0	10,275
€ / R	On	14/03/2016	Foreign Exchange Future			13.87790		13.81020			0.00	0	1,600
€ / R	On	19/09/2016	Foreign Exchange Future			14.41530		14.34300			0.00	0	0
Total € / R Future											7,396,594.40	562	177,258
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Call			251.66270	311.892	24.02	0.00	0	0
€ / R	On	30/04/2015	Foreign Exchange Option	12.81	Put			5.36270	1.792	24.02	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			17.30860	16.336	17.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			1,235.00860	1,171.036	17.42	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			17.00750	16.033	17.46	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			1,244.70750	1,180.734	17.46	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			16.71220	15.737	17.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			1,254.41220	1,190.437	17.51	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			13.79900	13.105	17.96	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			1,351.49900	1,287.805	17.96	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			6.47780	5.957	21.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			2,319.17780	2,254.757	21.17	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			6.97630	6.446	20.97	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			2,259.67630	2,195.246	20.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			6.63880	6.115	21.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			2,299.33880	2,234.915	21.10	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			6.55780	6.035	21.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			2,309.25780	2,244.835	21.14	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			124.23710	132.822	14.20	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	12/06/2015	Foreign Exchange Option	13.48	Put			506.93710	451.622	14.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			72.28040	75.514	15.22	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			754.98040	694.314	15.22	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			522.14460	567.349	12.60	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			74.84460	56.149	12.60	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			143.65020	154.274	13.93	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			446.35020	393.074	13.93	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			36.41390	36.773	16.88	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			1,139.11390	1,075.573	16.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			865.97680	925.407	13.11	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			18.67680	14.207	13.11	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			135.52530	140.159	18.05	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,710.32530	1,648.859	18.05	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			793.00020	839.398	12.60	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			167.80020	148.098	12.60	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			670.00610	707.630	12.93	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			244.80610	216.330	12.93	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			303.80580	271.415	13.21	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			106.70540	109.820	18.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			2,041.50540	1,978.520	18.97	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			108.07860	111.262	18.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			2,022.87860	1,959.962	18.92	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			107.38900	110.538	18.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			2,032.18900	1,969.238	18.94	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			599.00580	632.715	13.21	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			3,107.09990	3,038.318	21.30	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			2,613.75810	2,678.695	13.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			10.35810	9.695	13.54	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,739.27050	1,676.988	17.73	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			839.63360	873.581	12.96	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			336.23360	304.581	12.96	114,218.03	375	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			505.03540	519.647	15.07	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			851.63540	800.647	15.07	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			160.49990	157.318	21.30	117,988.43	750	6,666
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			285.47490	288.905	17.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,722.07490	1,659.905	17.69	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			284.06610	287.443	17.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,730.66610	1,668.443	17.71	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			282.67050	285.988	17.73	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			704.63640	721.664	15.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			894.43640	843.764	15.02	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			701.49140	718.368	15.04	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			901.29140	850.468	15.04	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			707.80080	724.986	14.99	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			887.60080	837.086	14.99	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			901.98910	916.656	16.81	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,498.98910	1,441.356	16.81	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	14.95	Call			899.32280	913.886	16.82	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,506.32280	1,448.586	16.82	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			896.66170	911.121	16.84	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,513.66170	1,455.821	16.84	0.00	0	0
Total € / R Option											232,206.45	1,125	149,647
Total € / R											7,628,800.85	1,687	326,905
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.49170		9.52350			0.00	0	14,708
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.59540		9.62600			239,885.00	25	1,290
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.69880		9.72940			0.00	0	40
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.81700		9.84630			0.00	0	0
Total AU\$ / R Future											239,885.00	25	16,038
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			548.44630	517.957	13.28	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			24.94630	26.257	13.28	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			23.87060	14.947	14.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			760.37060	783.246	14.93	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,124.84970	1,094.614	16.42	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			1.34970	2.914	16.42	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			878.14920	848.856	15.05	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			4.64920	7.156	15.05	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			130.62530	110.090	13.44	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			257.12530	268.390	13.44	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			25.25690	16.102	14.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			741.75690	764.402	14.90	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			24.55420	15.514	14.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			751.05420	773.814	14.92	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			421.81040	391.348	13.02	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			48.31040	49.648	13.02	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			191.17130	166.752	12.99	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			167.67130	175.052	12.99	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			856.41210	870.951	15.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			130.75020	114.804	15.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			864.75020	879.404	15.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			134.09840	117.919	15.54	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			848.09840	862.519	15.54	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			132.41210	116.351	15.56	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,382.70730	2,356.483	16.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			3.30730	7.683	16.94	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,482.01600	2,455.656	17.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			2.61600	6.856	17.38	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,432.34280	2,406.057	17.16	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			2.94280	7.257	17.16	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			675.40630	656.026	13.34	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			329.10630	339.026	13.34	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	9.51	Call			670.24410	650.904	13.36	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			333.94410	343.904	13.36	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			680.60880	661.184	13.32	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			324.30880	334.184	13.32	0.00	0	0
Total AU\$ / R Option											0.00	0	1,206
Total AU\$ / R											239,885.00	25	17,244
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.85440		9.91220			0.00	0	4,071
CAD/ R	On	14/09/2015	Foreign Exchange Future			9.99960		10.05760			0.00	0	0
Total CAD/ R Future											0.00	0	4,071
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			151.54620	122.891	13.30	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			229.34620	258.491	13.30	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			147.83120	119.636	13.33	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			235.63120	265.236	13.33	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			144.19380	116.458	13.37	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			241.99380	272.058	13.37	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			552.26940	511.907	12.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			144.66940	162.307	12.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			545.73610	505.602	12.71	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			148.13610	166.002	12.71	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			558.85690	518.263	12.68	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			141.25690	158.663	12.68	0.00	0	0
Total CAD/ R Option											0.00	0	0
Total CAD/ R											0.00	0	4,071
CHF / R	On	12/06/2015	Foreign Exchange Future			12.58650		12.56510			0.00	0	7,458
CHF / R	On	14/09/2015	Foreign Exchange Future			12.84040		12.81870			115,563.60	9	1,563
Total CHF / R Future											115,563.60	9	9,021
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Call			753.23160	772.752	13.56	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.84	Put			28.13160	26.252	13.56	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Call			743.82430	763.242	13.49	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.85	Put			28.72430	26.742	13.49	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Call			734.43160	753.743	13.42	0.00	0	0
CHF / R	On	12/06/2015	Foreign Exchange Option	11.86	Put			29.33160	27.243	13.42	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Call			486.85880	491.500	14.82	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.79	Put			458.15880	441.100	14.82	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Call			482.57150	487.080	14.84	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.80	Put			463.87150	446.680	14.84	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Call			478.62100	482.691	14.86	0.00	0	0
CHF / R	On	14/09/2015	Foreign Exchange Option	12.81	Put			469.92100	452.291	14.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total CHF / R Option											0.00	0	0
Total CHF / R											115,563.60	9	9,021
CNH / R	On	12/06/2015	Foreign Exchange Future			1.89710		1.91630			0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Future			1.91320		1.93250			0.00	0	0
Total CNH / R Future											0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Call			740.44880	599.829	14.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.86	Put			177.44880	228.829	14.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Call			888.76690	735.340	14.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.84	Put			125.76690	164.340	14.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Call			812.96310	665.706	14.85	0.00	0	0
CNH / R	On	12/06/2015	Foreign Exchange Option	1.85	Put			149.96310	194.706	14.85	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Call			513.92010	443.162	16.02	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	1.99	Put			1,088.92010	1,211.161	16.02	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Call			484.16890	416.392	16.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.00	Put			1,159.16890	1,284.391	16.14	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Call			456.12040	391.630	16.27	0.00	0	0
CNH / R	On	14/09/2015	Foreign Exchange Option	2.01	Put			1,231.12040	1,359.630	16.27	0.00	0	0
Total CNH / R Option											0.00	0	0
Total CNH / R											0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Future			1.76580		1.75910			0.00	0	138
DKK / R	On	14/09/2015	Foreign Exchange Future			1.79980		1.79280			0.00	0	0
Total DKK / R Future											0.00	0	138
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			399.74310	410.799	10.78	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			208.74310	152.799	10.78	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			342.34460	348.030	10.74	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			251.34460	190.030	10.74	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			295.93470	297.303	10.95	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			304.93470	239.303	10.95	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			342.40320	302.830	12.69	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			811.40410	838.665	12.74	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			383.40410	340.665	12.74	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			755.25210	779.374	12.78	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			427.25210	381.374	12.78	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			870.40320	900.830	12.69	0.00	0	0
Total DKK / R Option											0.00	0	0
Total DKK / R											0.00	0	138
KES / R	On	12/06/2015	Foreign Exchange Future			0.12390		0.12530			0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On	14/09/2015	Foreign Exchange Future			0.12350		0.12490			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12310		0.12390			0.00	0	1,870
Total KES / R Future											0.00	0	1,880
Total KES / R											0.00	0	1,880
NGN / R	On	12/06/2015	Foreign Exchange Future			0.05800		0.05890			0.00	0	50,100
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05570		0.05620			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05470		0.05510			0.00	0	112,380
Total NGN / R Future											0.00	0	162,480
Total NGN / R											0.00	0	162,480
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			9.08150		9.18180			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			9.14540		9.24620			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.21320		9.31460			0.00	0	0
Total NZ\$ / R Future											0.00	0	500
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			188.91410	131.159	10.76	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			97.11410	139.659	10.76	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			183.02840	126.362	10.75	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			101.22840	144.862	10.75	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			177.25730	122.217	10.79	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Put			105.45730	150.717	10.79	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			348.60940	295.004	11.91	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			192.40940	239.604	11.91	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			343.16530	290.117	11.93	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			196.96530	244.717	11.93	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			337.78120	285.291	11.94	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			201.58120	249.891	11.94	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			472.33950	420.273	12.74	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			267.73950	317.073	12.74	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			482.75020	429.841	12.71	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			258.15020	306.641	12.71	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			477.52110	425.033	12.73	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			262.92110	311.833	12.73	0.00	0	0
Total NZ\$ / R Option											0.00	0	0
Total NZ\$ / R											0.00	0	500
QUANTO €	On	12/06/2015	Foreign Exchange Future			1.11510		1.09760			356,832.00	320	70
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.11660		1.09910			390,810.00	350	0
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.11850		1.10110			0.00	0	0
Total QUANTO € / \$ Future											747,642.00	670	70

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total QUANTO € / \$											747,642.00	670	70
RAIN	On	12/06/2015	Foreign Exchange Future			20,937.64000		21,024.31000			0.00	0	0
Total RAIN Future											0.00	0	0
Total RAIN											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Future			4.40330		4.43660			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.35940		4.39520			0.00	0	0
Total TRY / R Future											0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Call			2.08440	1.537	16.76	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			555.48440	588.237	16.76	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.98110	1.462	16.87	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			565.38110	598.162	16.87	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			1.88380	1.391	16.98	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			575.28380	608.091	16.98	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			66.25490	56.145	13.56	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			281.05490	306.745	13.56	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			71.15890	60.301	13.48	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			265.95890	290.901	13.48	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			68.58300	58.188	13.52	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			273.38300	298.788	13.52	0.00	0	0
Total TRY / R Option											0.00	0	0
Total TRY / R											0.00	0	0
ZMW / R	On	12/06/2015	Foreign Exchange Future			1.56670		1.57040			0.00	0	16
ZMW / R	On	14/09/2015	Foreign Exchange Future			1.51820		1.52260			0.00	0	0
Total ZMW / R Future											0.00	0	16
Total ZMW / R											0.00	0	16
Total Futures											1,436,083,033.00	121,152	1,802,722
Total Options											2,766,317.35	23,125	1,773,602
Grand Total:											1,438,849,350.35	144,277	3,576,324