



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: 08/05/2015

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 13/05/2015 Foreign Exchange Future			11.94170		12.03290			0.00	0	6,230
\$ / R On 15/05/2015 Foreign Exchange Future			11.94560		12.03690			0.00	0	0
\$ / R On 18/05/2015 Foreign Exchange Future			11.95160		12.04280			0.00	0	0
\$ / R On 20/05/2015 Foreign Exchange Future			11.95550		12.04680			0.00	0	1,462
\$ / R On 26/05/2015 Foreign Exchange Future			11.96740		12.05880			0.00	0	0
\$ / R On 27/05/2015 Foreign Exchange Future			11.96940		12.06080			0.00	0	4,610
\$ / R On 03/06/2015 Foreign Exchange Future			11.98330		12.07480			0.00	0	0
\$ / R On 04/06/2015 Foreign Exchange Future			11.98530		12.07680			0.00	0	0
\$ / R On 09/06/2015 Foreign Exchange Future			11.99520		12.08680			0.00	0	288
\$ / R On 12/06/2015 Foreign Exchange Future			12.00110		12.09280			791,808,575.80	65,978	980,652
\$ / R On 26/06/2015 Foreign Exchange Future			12.02930		12.12120			0.00	0	4,136
\$ / R On 30/06/2015 Foreign Exchange Future			12.03740		12.12930			0.00	0	7,712
\$ / R On 06/07/2015 Foreign Exchange Future			12.04950		12.14140			0.00	0	400
\$ / R On 13/07/2015 Foreign Exchange Future			12.06360		12.15560			0.00	0	2,477
\$ / R On 29/07/2015 Foreign Exchange Future			12.09580		12.18820			0.00	0	750
\$ / R On 27/08/2015 Foreign Exchange Future			12.15570		12.24890			0.00	0	250
\$ / R On 31/08/2015 Foreign Exchange Future			12.16410		12.25740			0.00	0	600
\$ / R On 10/09/2015 Foreign Exchange Future			12.18520		12.27870			0.00	0	285
\$ / R On 14/09/2015 Foreign Exchange Future			12.19370		12.28730			123,790,442.40	10,152	176,300
\$ / R On 28/09/2015 Foreign Exchange Future			12.22320		12.31710			0.00	0	1,950
\$ / R On 30/09/2015 Foreign Exchange Future			12.22750		12.32140			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 Future			12.28660		12.38110			0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Future			12.34600		12.44130			0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Future			12.37370		12.46940			0.00	0	276
\$ / R	On	11/12/2015	Foreign Exchange Future			12.38010		12.47580			371,403.00	30	85,199
\$ / R	On	21/12/2015	Foreign Exchange Future			12.40140		12.49750			0.00	0	250
\$ / R	On	12/02/2016	Foreign Exchange Future			12.51430		12.61220			0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Future			12.57750		12.67560			0.00	0	272
\$ / R	On	14/03/2016	Foreign Exchange Future			12.58430		12.68240			0.00	0	5,042
\$ / R	On	09/06/2016	Foreign Exchange Future			12.77610		12.87440			0.00	0	264
\$ / R	On	13/06/2016	Foreign Exchange Future			12.78450		12.88280			0.00	0	1,300
\$ / R	On	15/09/2016	Foreign Exchange Future			12.98130		13.07890			0.00	0	259
\$ / R	On	19/09/2016	Foreign Exchange Future			12.98960		13.08730			0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Future			13.16970		13.26680			0.00	0	251
\$ / R	On	19/12/2016	Foreign Exchange Future			13.18020		13.27720			0.00	0	0
<b>Total \$ / R Future</b>											<b>915,970,421.20</b>	<b>76,160</b>	<b>1,281,715</b>
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Call			251.67740	157.158	14.85	0.00	0	0
\$ / R	On	13/05/2015	Foreign Exchange Option	11.82	Put			38.77740	35.458	14.85	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Call			248.68850	163.692	15.58	0.00	0	0
\$ / R	On	15/05/2015	Foreign Exchange Option	11.84	Put			51.78850	58.092	15.58	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Call			111.56600	62.362	15.87	0.00	0	4,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.11	Put			178.76600	220.762	15.87	0.00	0	0
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Call			131.15930	75.985	15.47	0.00	0	10,000
\$ / R	On	18/05/2015	Foreign Exchange Option	12.06	Put			148.35930	184.385	15.47	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Call			170.97480	107.977	15.40	0.00	0	0
\$ / R	On	20/05/2015	Foreign Exchange Option	12.01	Put			134.17480	162.477	15.40	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Call			82.54730	51.450	17.19	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	12.36	Put			383.74730	444.050	17.19	0.00	0	0
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Call			231.39280	162.568	14.99	0.00	0	7,000
\$ / R	On	26/05/2015	Foreign Exchange Option	11.96	Put			132.59280	155.168	14.99	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Call			1,262.35790	1,170.771	18.85	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.80	Put			1.55790	1.371	18.85	0.00	0	300
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Call			1,123.43670	1,031.689	17.92	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	10.94	Put			2.63670	2.289	17.92	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Call			916.50810	824.450	16.52	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Put			3,419.76830	3,511.330	39.27	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	11.15	Put			5.70810	5.050	16.52	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Call			273.58740	200.459	15.04	0.00	0	3,655
\$ / R	On	27/05/2015	Foreign Exchange Option	11.90	Put			112.78740	131.059	15.04	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Call			127.94150	85.207	16.41	0.00	0	250
\$ / R	On	27/05/2015	Foreign Exchange Option	12.21	Put			277.14150	325.807	16.41	0.00	0	0
\$ / R	On	27/05/2015	Foreign Exchange Option	15.48	Call			0.56830	0.730	39.27	0.00	0	300
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Call			289.42790	221.643	15.23	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	11.93	Put			144.62790	168.343	15.23	0.00	0	0
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Call			132.21750	93.315	16.69	0.00	0	10,000
\$ / R	On	03/06/2015	Foreign Exchange Option	12.30	Put			357.41750	410.016	16.69	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	04/06/2015	Foreign Exchange Option	11.60	Call			526.11200	442.200	14.91	0.00	0	0
\$ / R	On	04/06/2015	Foreign Exchange Option	11.60	Put			49.31200	56.900	14.91	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Call			99.00240	68.713	17.37	0.00	0	5,500
\$ / R	On	04/06/2015	Foreign Exchange Option	12.45	Put			472.20240	533.413	17.37	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Call			299.26380	233.475	15.23	0.00	0	0
\$ / R	On	09/06/2015	Foreign Exchange Option	11.96	Put			172.46380	198.275	15.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Put			3.15390	2.693	15.50	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Put			1,427.72820	1,513.194	21.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Call			1,365.37400	1,273.250	15.85	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.73	Put			2.57400	2.150	15.85	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Call			1,345.52750	1,253.393	15.75	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.75	Put			2.72750	2.293	15.75	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	10.80	Call			1,295.95390	1,203.793	15.50	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Put			1,159.75830	1,242.011	20.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Call			30.98840	21.919	20.81	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	13.25	Put			1,188.18840	1,270.819	20.81	0.00	0	201
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Call			21.90630	15.280	21.68	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	13.46	Put			1,389.10630	1,474.180	21.68	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.50	Call			20.52820	14.294	21.85	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Put			604.07650	669.198	17.82	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Call			91.53910	66.413	17.96	0.00	0	9,100
\$ / R	On	12/06/2015	Foreign Exchange Option	12.63	Put			628.73910	695.313	17.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Call			47.22230	33.745	19.68	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	13.00	Put			954.42230	1,032.645	19.68	0.00	0	501
\$ / R	On	12/06/2015	Foreign Exchange Option	13.22	Call			32.55830	23.111	20.69	0.00	0	22,850
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Put			448.23630	503.820	17.02	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Call			116.96440	85.885	17.42	0.00	0	31,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.50	Put			524.16440	584.784	17.42	0.00	0	300
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Call			104.47170	76.158	17.66	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	12.56	Put			571.67170	635.058	17.66	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.60	Call			96.87650	70.298	17.82	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Put			279.98250	320.958	16.03	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Call			203.64800	156.030	16.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.20	Put			310.84800	354.930	16.23	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Call			169.71610	128.063	16.63	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.30	Put			376.91610	426.963	16.63	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.40	Call			141.03630	104.920	17.02	0.00	0	125
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Put			209.65380	239.825	15.52	0.00	0	7,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Call			272.31390	212.687	15.60	0.00	0	10,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.04	Put			219.51390	251.587	15.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Call			230.86600	178.880	15.96	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	12.13	Put			268.06600	307.780	15.96	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.15	Call			222.78250	172.058	16.03	0.00	0	2,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Put			118.74690	136.261	15.14	0.00	0	6,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Call			404.98580	331.286	15.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.81	Put			122.18580	140.186	15.15	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	12.00	Call			292.86000	229.437	15.44	0.00	0	11,000

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	12.00	Put			200.06000	228.337	15.44	0.00	0	34,600
\$ / R	On	12/06/2015	Foreign Exchange Option	12.02	Call			282.45380	220.925	15.52	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Put			74.71960	85.765	14.91	0.00	0	110
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Call			424.86290	349.724	15.11	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.78	Put			112.06290	128.624	15.11	0.00	0	15,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Call			418.17270	343.507	15.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.79	Put			115.37270	132.407	15.12	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.80	Call			411.54690	337.361	15.14	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Put			40.91160	46.197	14.65	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Call			636.51950	551.070	14.68	0.00	0	3,940
\$ / R	On	12/06/2015	Foreign Exchange Option	11.50	Put			43.71950	49.970	14.68	0.00	0	1,750
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Call			555.83460	473.393	14.83	0.00	0	500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.60	Put			63.03460	72.293	14.83	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.65	Call			517.51960	436.865	14.91	0.00	0	800
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Put			26.08640	27.664	14.61	0.00	0	51,500
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Call			723.93840	634.290	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.40	Put			31.13840	33.190	14.53	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Call			679.78520	592.038	14.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.45	Put			36.98520	40.938	14.60	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.48	Call			653.71160	567.297	14.65	0.00	0	1,600
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Put			9.19950	9.496	15.05	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Call			1,002.78810	911.430	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.10	Put			9.98810	10.330	15.01	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Call			814.54640	724.044	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.30	Put			21.74640	22.944	14.69	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.35	Call			768.88640	678.764	14.61	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Call			1,118.82290	1,027.262	15.21	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	10.98	Put			6.02290	6.162	15.21	0.00	0	22,320
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Call			1,099.36630	1,007.829	15.18	0.00	0	0
\$ / R	On	12/06/2015	Foreign Exchange Option	11.00	Put			6.56630	6.729	15.18	0.00	0	55,000
\$ / R	On	12/06/2015	Foreign Exchange Option	11.08	Call			1,021.99950	930.596	15.05	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Call			7.97320	5.672	32.65	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	15.88	Put			3,766.77320	3,856.372	32.65	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Call			1,328.48580	1,236.537	15.52	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	10.80	Put			7.28580	7.237	15.52	0.00	0	300
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Call			993.60270	903.605	15.00	0.00	0	0
\$ / R	On	26/06/2015	Foreign Exchange Option	11.15	Put			22.40270	24.305	15.00	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Call			175.25770	138.976	17.19	0.00	0	250
\$ / R	On	26/06/2015	Foreign Exchange Option	12.46	Put			514.05770	569.676	17.19	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Call			597.89970	520.173	14.94	0.00	0	0
\$ / R	On	30/06/2015	Foreign Exchange Option	11.63	Put			98.59970	112.773	14.94	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Call			324.17300	270.674	15.95	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.13	Put			312.77300	351.174	15.95	0.00	0	0
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Call			231.34170	189.991	16.81	0.00	0	5,500
\$ / R	On	06/07/2015	Foreign Exchange Option	12.38	Put			469.94170	520.491	16.81	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Call			344.70830	292.347	16.04	0.00	0	0
\$ / R	On	13/07/2015	Foreign Exchange Option	12.14	Put			329.10830	368.747	16.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Call			214.16590	183.830	17.99	0.00	0	250
\$ / R	On	29/07/2015	Foreign Exchange Option	12.71	Put			735.96590	798.030	17.99	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Call			24.61140	20.791	31.46	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	16.15	Put			3,986.41140	4,074.991	31.46	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Call			1,408.37130	1,317.366	15.38	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	10.80	Put			20.17130	21.566	15.38	0.00	0	300
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Call			1,083.91490	997.847	15.03	0.00	0	0
\$ / R	On	29/07/2015	Foreign Exchange Option	11.15	Put			45.71490	52.047	15.03	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Call			1,163.50860	1,078.840	14.96	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	11.15	Put			64.60860	73.140	14.96	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Call			234.60000	207.825	18.68	0.00	0	250
\$ / R	On	27/08/2015	Foreign Exchange Option	12.97	Put			955.70000	1,022.125	18.68	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Call			39.01010	31.635	30.35	0.00	0	300
\$ / R	On	27/08/2015	Foreign Exchange Option	16.50	Put			4,290.11010	4,375.935	30.35	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Call			1,481.92390	1,391.378	15.34	0.00	0	0
\$ / R	On	27/08/2015	Foreign Exchange Option	10.80	Put			33.02390	35.678	15.34	0.00	0	300
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Call			434.65800	389.228	16.58	0.00	0	0
\$ / R	On	31/08/2015	Foreign Exchange Option	12.30	Put			477.25800	525.128	16.58	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Call			524.36150	471.977	16.17	0.00	0	0
\$ / R	On	10/09/2015	Foreign Exchange Option	12.16	Put			405.66150	446.777	16.17	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Call			1,169.79970	1,085.531	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.20	Put			82.49970	91.831	14.83	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Call			930.32800	852.193	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.50	Put			143.02800	158.493	14.84	0.00	0	27,500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Call			1,343.42130	1,254.697	14.83	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Put			28.83590	31.108	15.71	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			1,361.63110	1,272.717	14.87	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			54.33110	59.017	14.87	0.00	0	24,142
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Put			1,848.08480	1,927.023	21.61	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Call			112.90420	100.777	22.50	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	14.30	Put			2,125.60420	2,207.077	22.50	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Call			1,754.22490	1,662.725	15.80	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	10.56	Put			26.92490	29.025	15.80	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	10.60	Call			1,716.13590	1,624.809	15.71	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Put			1,039.90260	1,106.353	18.81	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Call			251.49280	224.901	18.90	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.10	Put			1,064.19280	1,131.201	18.90	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00000	8.429	29.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			0.00000	6,314.729	29.85	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.00	Call			135.38480	120.723	21.61	0.00	0	92,500
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Put			615.82110	668.689	17.11	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			342.94340	307.455	17.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			755.64340	813.755	17.69	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Call			96.45230	86.213	23.34	0.00	0	22,320
\$ / R	On	14/09/2015	Foreign Exchange Option	14.58	Put			2,389.15230	2,472.513	23.34	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.07	Call			257.20260	230.053	18.81	0.00	0	20,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Put			365.82800	404.330	15.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Call			549.30060	495.763	16.07	0.00	0	1,237
\$ / R	On	14/09/2015	Foreign Exchange Option	12.13	Put			392.00060	432.063	16.07	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Call			202.25880	180.608	19.82	0.00	0	8,775
\$ / R	On	14/09/2015	Foreign Exchange Option	13.40	Put			1,314.95880	1,386.908	19.82	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.50	Call			403.12110	362.388	17.11	0.00	0	33,750
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Put			174.61330	194.188	14.89	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Call			724.13620	660.123	15.30	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.80	Put			236.83620	266.423	15.30	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Call			259.14120	231.803	18.78	0.00	0	18,946
\$ / R	On	14/09/2015	Foreign Exchange Option	13.06	Put			1,031.84120	1,098.103	18.78	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.08	Call			573.12800	518.030	15.95	0.00	0	12,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Put			145.48870	161.190	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Call			900.35510	823.182	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.54	Put			153.05510	169.482	14.84	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Call			504.34830	454.415	16.32	0.00	0	5,000
\$ / R	On	14/09/2015	Foreign Exchange Option	12.23	Put			447.04830	490.715	16.32	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.62	Call			841.91330	767.888	14.89	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Put			98.09300	109.060	14.83	0.00	0	50,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Call			937.89770	859.525	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.49	Put			140.59770	155.825	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Call			613.18880	555.565	15.77	0.00	0	13,700
\$ / R	On	14/09/2015	Foreign Exchange Option	12.00	Put			325.88880	361.865	15.77	0.00	0	42,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.51	Call			922.78870	844.890	14.84	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.00	Put			56.12130	60.997	14.83	0.00	0	59,545
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Call			1,195.04910	1,110.273	14.83	0.00	0	10,000
\$ / R	On	14/09/2015	Foreign Exchange Option	11.17	Put			77.74910	86.573	14.83	0.00	0	0
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Call			856.33250	780.680	14.84	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.60	Put			169.03250	186.980	14.84	0.00	0	500
\$ / R	On	14/09/2015	Foreign Exchange Option	11.29	Call			1,095.39300	1,012.760	14.83	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Call			252.47140	227.105	19.30	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	13.27	Put			1,205.37140	1,273.905	19.30	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Call			158.74150	142.419	21.41	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	14.00	Put			1,841.64150	1,919.219	21.41	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Call			54.85910	45.397	29.47	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Put			129.11550	142.417	14.79	0.00	0	1,000
\$ / R	On	28/09/2015	Foreign Exchange Option	16.80	Put			4,537.75910	4,622.197	29.47	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Call			1,563.45910	1,473.025	15.22	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	10.80	Put			46.35910	49.825	15.22	0.00	0	300
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Call			1,249.51910	1,164.343	14.78	0.00	0	0
\$ / R	On	28/09/2015	Foreign Exchange Option	11.15	Put			82.41910	91.143	14.78	0.00	0	250
\$ / R	On	28/09/2015	Foreign Exchange Option	11.40	Call			1,046.21550	965.617	14.79	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Call			357.59900	322.822	17.92	0.00	0	0
\$ / R	On	30/09/2015	Foreign Exchange Option	12.80	Put			836.19900	895.322	17.92	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Call			73.56940	65.599	29.18	0.00	0	300
\$ / R	On	28/10/2015	Foreign Exchange Option	16.98	Put			4,672.46940	4,758.999	29.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Call			1,641.01330	1,549.523	15.18	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	10.80	Put			59.91330	62.923	15.18	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			1,327.03890	1,242.895	14.69	0.00	0	0
\$ / R	On	28/10/2015	Foreign Exchange Option	11.15	Put			95.93890	106.295	14.69	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Call			269.50870	245.008	19.94	0.00	0	250
\$ / R	On	28/10/2015	Foreign Exchange Option	13.56	Put			1,448.40870	1,518.408	19.94	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Call			281.37160	256.511	20.45	0.00	0	250
\$ / R	On	25/11/2015	Foreign Exchange Option	13.85	Put			1,690.07160	1,760.511	20.45	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Call			79.13370	68.323	28.71	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	17.45	Put			5,087.83370	5,172.323	28.71	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Call			1,711.41880	1,619.093	15.08	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	10.80	Put			70.11880	73.093	15.08	0.00	0	300
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Call			1,399.95760	1,312.650	14.52	0.00	0	0
\$ / R	On	25/11/2015	Foreign Exchange Option	11.15	Put			108.65760	116.650	14.52	0.00	0	250
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Call			684.85740	630.894	16.27	0.00	0	0
\$ / R	On	08/12/2015	Foreign Exchange Option	12.34	Put			555.45740	597.194	16.27	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Call			3,335.62620	3,239.779	18.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.15	Put			9.82620	9.679	18.61	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Call			3,286.22960	3,190.392	18.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.20	Put			10.42960	10.292	18.49	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Call			3,236.86790	3,141.040	18.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			0.00000	8,400.446	28.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			2,715.66090	2,799.650	23.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Call			182.16210	172.599	27.01	0.00	0	53,000
\$ / R	On	11/12/2015	Foreign Exchange Option	15.80	Put			3,506.36210	3,592.499	27.01	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			158.42080	137.879	28.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			4,182.62080	4,257.779	28.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00000	10.546	28.37	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Put			2,139.99410	2,214.199	21.59	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Call			203.27890	185.616	22.76	0.00	0	8,200
\$ / R	On	11/12/2015	Foreign Exchange Option	14.84	Put			2,567.47890	2,645.516	22.76	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Call			193.58700	180.245	23.23	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	14.97	Put			2,687.78700	2,770.145	23.23	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			191.46090	179.750	23.36	0.00	0	68,600
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Put			1,152.37270	1,212.003	18.58	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Call			378.81260	346.696	19.22	0.00	0	39,422
\$ / R	On	11/12/2015	Foreign Exchange Option	13.44	Put			1,343.01260	1,406.596	19.22	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Call			367.72060	336.516	19.39	0.00	0	12,450
\$ / R	On	11/12/2015	Foreign Exchange Option	13.50	Put			1,391.92060	1,456.416	19.39	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	14.37	Call			245.79410	224.298	21.59	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Put			1,000.39900	1,056.344	18.04	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			463.54870	424.749	18.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			1,037.74870	1,094.649	18.17	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Call			451.33830	413.470	18.31	1,255,709.30	3,037	13,241
\$ / R	On	11/12/2015	Foreign Exchange Option	13.10	Put			1,075.53830	1,133.370	18.31	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.20	Call			428.17270	392.103	18.58	0.00	0	677
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Put			347.61350	379.422	15.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Call			847.53540	784.938	15.34	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	12.00	Put			371.73540	404.838	15.34	0.00	0	96,600

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Call			774.70080	715.918	15.75	0.00	0	1,650
\$ / R	On	11/12/2015	Foreign Exchange Option	12.15	Put			448.90080	485.818	15.75	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	13.00	Call			476.19900	436.444	18.04	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Put			269.28610	289.562	14.78	0.00	0	20,000
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Call			962.71630	888.250	14.81	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.80	Put			286.91630	308.150	14.81	0.00	0	1,100
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Call			900.11750	834.927	15.08	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.90	Put			324.31750	354.827	15.08	0.00	0	8,210
\$ / R	On	11/12/2015	Foreign Exchange Option	11.95	Call			873.41350	809.521	15.21	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Put			123.27080	131.631	14.44	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Call			1,241.14780	1,159.631	14.56	0.00	0	1,197
\$ / R	On	11/12/2015	Foreign Exchange Option	11.40	Put			165.34780	179.531	14.56	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Call			1,089.47690	1,011.492	14.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.61	Put			223.67690	241.392	14.69	0.00	0	580
\$ / R	On	11/12/2015	Foreign Exchange Option	11.75	Call			995.08610	919.662	14.78	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	9.25	Put			11.06790	10.940	18.36	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			1,617.09510	1,525.190	14.78	0.00	0	4,331
\$ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			91.29510	95.090	14.78	21,775.52	229	8,917
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Call			1,572.82880	1,481.206	14.69	0.00	0	1,177
\$ / R	On	11/12/2015	Foreign Exchange Option	11.00	Put			97.02880	101.106	14.69	0.00	0	0
\$ / R	On	11/12/2015	Foreign Exchange Option	11.20	Call			1,399.07080	1,311.731	14.44	0.00	0	39,422
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Call			81.54420	69.227	28.20	0.00	0	300
\$ / R	On	21/12/2015	Foreign Exchange Option	17.87	Put			5,454.04420	5,537.827	28.20	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Call			1,475.06650	1,383.726	14.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.14	Put			117.56650	122.326	14.36	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Call			1,466.44600	1,375.173	14.34	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	11.15	Put			118.94600	123.773	14.34	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Call			287.48110	262.613	20.93	0.00	0	250
\$ / R	On	21/12/2015	Foreign Exchange Option	14.15	Put			1,939.98110	2,011.213	20.93	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Call			1,775.75610	1,682.658	14.97	0.00	0	0
\$ / R	On	21/12/2015	Foreign Exchange Option	10.80	Put			78.25610	81.258	14.97	0.00	0	300
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Call			269.40350	254.529	24.21	0.00	0	1,000
\$ / R	On	12/02/2016	Foreign Exchange Option	15.40	Put			3,057.20350	3,140.229	24.21	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Call			1,253.19480	1,171.251	14.44	0.00	0	0
\$ / R	On	12/02/2016	Foreign Exchange Option	11.60	Put			240.99480	256.951	14.44	0.00	0	1,000
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Call			834.19220	776.514	16.37	0.00	0	0
\$ / R	On	11/03/2016	Foreign Exchange Option	12.53	Put			688.59220	729.014	16.37	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Put			134.45730	138.002	14.48	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Call			1,198.76560	1,119.676	14.58	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.80	Put			316.36560	335.376	14.58	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Put			327.59080	347.043	14.62	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Call			301.25740	290.233	25.19	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	15.75	Put			3,368.85740	3,455.933	25.19	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Call			299.15830	277.767	27.88	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	16.50	Put			4,116.75830	4,193.467	27.88	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.05	Call			1,766.85730	1,672.302	14.48	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Put			7,605.29630	7,697.741	27.88	0.00	0	0



Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Call			0.00000	437.136	19.86	344,463.25	788	788
\$ / R	On	14/03/2016	Foreign Exchange Option	13.94	Put			0.00000	1,792.836	19.86	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Call			413.83670	382.798	20.70	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	14.31	Put			2,041.43670	2,108.498	20.70	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.83	Call			1,179.99080	1,101.343	14.62	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Put			2,284.35370	2,354.384	21.34	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Call			1,049.41700	981.231	15.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.05	Put			417.01700	446.932	15.03	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Call			1,044.43350	976.473	15.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.06	Put			422.03350	452.173	15.06	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	20.23	Call			57.69630	52.041	27.88	0.00	0	1,500
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Put			447.55190	478.827	15.19	0.00	0	786
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Call			0.00000	1,053.615	14.71	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.91	Put			0.00000	379.315	14.71	298,899.90	788	788
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Call			1,107.21920	1,030.385	14.75	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	11.95	Put			374.81920	396.085	14.75	0.00	0	1,000
\$ / R	On	14/03/2016	Foreign Exchange Option	14.59	Call			376.75370	348.684	21.34	0.00	0	1,204
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Call			1,055.06570	986.014	15.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.04	Put			412.66570	441.714	15.00	0.00	0	0
\$ / R	On	14/03/2016	Foreign Exchange Option	12.11	Call			1,019.95190	953.127	15.19	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Call			787.68930	739.566	18.06	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.30	Put			1,213.28930	1,263.466	18.06	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Call			784.94670	736.979	18.08	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.31	Put			1,220.54670	1,270.879	18.08	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Call			790.44650	742.160	18.04	0.00	0	0
\$ / R	On	09/06/2016	Foreign Exchange Option	13.29	Put			1,206.04650	1,256.060	18.04	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Call			793.36690	745.160	18.07	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.31	Put			1,220.56690	1,270.660	18.07	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Call			798.89230	750.373	18.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.29	Put			1,206.09230	1,255.873	18.03	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Call			796.12230	747.759	18.05	0.00	0	0
\$ / R	On	13/06/2016	Foreign Exchange Option	13.30	Put			1,213.32230	1,263.259	18.05	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Call			995.33620	940.981	17.92	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.30	Put			1,216.43620	1,259.681	17.92	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Call			992.26320	938.044	17.94	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.31	Put			1,223.36320	1,266.744	17.94	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Call			998.42340	943.926	17.90	0.00	0	0
\$ / R	On	15/09/2016	Foreign Exchange Option	13.29	Put			1,209.52340	1,252.626	17.90	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Call			1,000.60310	946.091	17.93	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.31	Put			1,223.30310	1,266.491	17.93	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Call			1,006.78170	951.998	17.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.29	Put			1,209.48170	1,252.398	17.89	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Call			1,003.68840	949.041	17.91	0.00	0	0
\$ / R	On	19/09/2016	Foreign Exchange Option	13.30	Put			1,216.38840	1,259.441	17.91	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Call			1,400.61670	1,338.640	16.25	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.65	Put			783.81670	818.940	16.25	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.66	Call			1,396.73030	1,334.892	16.28	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	14/12/2016	Foreign Exchange Option	12.66	Put			789.93030	825.192	16.28	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Call			1,404.51620	1,342.401	16.23	0.00	0	0
\$ / R	On	14/12/2016	Foreign Exchange Option	12.64	Put			777.71620	812.701	16.23	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Call			1,189.58540	1,130.584	17.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.31	Put			1,222.38540	1,260.384	17.80	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Call			1,195.73530	1,137.012	17.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.29	Put			1,208.53530	1,246.812	17.77	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Call			1,192.90820	1,133.788	17.78	0.00	0	0
\$ / R	On	19/12/2016	Foreign Exchange Option	13.30	Put			1,215.70820	1,253.588	17.78	0.00	0	0
<b>Total \$ / R Option</b>											<b>1,920,847.97</b>	<b>4,842</b>	<b>1,565,065</b>
<b>Total \$ / R</b>											<b>917,891,269.17</b>	<b>81,002</b>	<b>2,846,780</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Future			12.00110		12.09280			528,048.40	44	671
\$ / R MAXI	On	14/09/2015	Foreign Exchange Future			12.19370		12.28730			170,711.80	14	163
\$ / R MAXI	On	11/12/2015	Foreign Exchange Future			12.38010		12.47580			0.00	0	10
\$ / R MAXI	On	14/03/2016	Foreign Exchange Future			12.58430		12.68240			0.00	0	27
<b>Total \$ / R MAXI Future</b>											<b>698,760.20</b>	<b>58</b>	<b>871</b>
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Call			81,454.64160	72,404.432	14.69	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.30	Put			2,174.64160	2,294.431	14.69	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Call			80,536.16280	71,492.864	14.67	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.31	Put			2,256.16280	2,382.864	14.67	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Call			82,375.64700	73,318.841	14.71	0.00	0	0
\$ / R MAXI	On	12/06/2015	Foreign Exchange Option	11.29	Put			2,095.64700	2,208.841	14.71	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Call			79,247.43630	72,441.432	15.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.69	Put			19,517.43630	22,071.432	15.05	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Call			78,555.88640	71,836.456	15.07	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.70	Put			19,825.88640	22,466.456	15.07	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Call			77,923.57570	71,235.808	15.10	0.00	0	0
\$ / R MAXI	On	14/09/2015	Foreign Exchange Option	11.71	Put			20,193.57570	22,865.808	15.10	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Call			93,105.90660	86,116.576	14.94	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.85	Put			30,525.90660	33,106.575	14.94	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Call			92,481.41100	85,584.982	14.97	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.86	Put			30,901.41100	33,574.982	14.97	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Call			93,733.26580	86,651.219	14.91	0.00	0	0
\$ / R MAXI	On	11/12/2015	Foreign Exchange Option	11.84	Put			30,153.26580	32,641.219	14.91	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Put			60,906.48400	64,672.439	16.00	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Call			88,742.66630	82,719.243	16.02	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.41	Put			61,502.66630	65,289.243	16.02	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Call			89,553.23260	83,487.599	15.97	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.39	Put			60,313.23260	64,057.599	15.97	0.00	0	0
\$ / R MAXI	On	14/03/2016	Foreign Exchange Option	12.40	Call			89,146.48400	83,102.439	16.00	0.00	0	0
<b>Total \$ / R MAXI 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 \$ / R MAXI</b>											<b>698,760.20</b>	<b>58</b>	<b>871</b>
£ / R	On	12/06/2015	Foreign Exchange Future			18.48790		18.39190			50,120,696.90	2,711	28,806
£ / R	On	14/09/2015	Foreign Exchange Future			18.77190		18.67580			563,157.00	30	1,221
£ / R	On	11/12/2015	Foreign Exchange Future			19.04980		18.95380			666,743.00	35	249
£ / R	On	14/03/2016	Foreign Exchange Future			19.35820		19.26310			0.00	0	20
<b>Total £ / R Future</b>											<b>51,350,596.90</b>	<b>2,776</b>	<b>30,296</b>
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Put			1,635.54530	1,544.100	17.24	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Put			636.83010	569.452	15.91	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Call			185.99930	214.280	15.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.85	Put			644.09930	576.380	15.93	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Call			183.30460	211.247	15.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	18.86	Put			651.40460	583.347	15.94	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	20.00	Call			27.44530	32.000	17.24	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Call			1,418.14480	1,510.767	17.14	0.00	0	0
£ / R	On	12/06/2015	Foreign Exchange Option	17.00	Put			26.24480	22.867	17.14	0.00	0	17,000
£ / R	On	12/06/2015	Foreign Exchange Option	18.84	Call			188.73010	217.352	15.91	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Put			0.00000	511.497	14.45	18,239,965.19	35,660	18,900
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Call			557.20460	587.338	14.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.94	Put			821.40460	755.438	14.94	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Call			1,014.97540	1,073.852	14.04	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.00	Put			339.17540	301.952	14.04	56,465.08	187	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Call			919.71050	973.742	14.17	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.50	Call			0.00000	783.396	14.45	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.16	Put			403.91050	361.842	14.17	81,414.52	225	16,500
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Call			550.26610	579.918	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.96	Put			834.46610	768.018	14.97	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Call			7,695.84280	7,791.937	23.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	10.98	Put			0.04280	0.037	23.85	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Call			553.72450	583.619	14.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	18.95	Put			827.92450	761.719	14.96	0.00	0	0
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Call			0.00000	221.987	17.39	7,769,531.00	35,000	20,000
£ / R	On	14/09/2015	Foreign Exchange Option	20.50	Put			0.00000	1,950.087	17.39	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Call			1,072.37140	1,113.029	14.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Call			1,439.89030	1,499.720	13.58	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Put			0.00000	417.222	13.69	67,172.81	161	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Put			618.49190	563.586	14.09	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Call			0.00000	421.884	17.48	9,583,521.49	22,716	18,900
£ / R	On	11/12/2015	Foreign Exchange Option	20.77	Put			0.00000	2,142.084	17.48	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Call			1,077.32400	1,118.197	14.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.50	Put			623.52400	568.397	14.10	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.51	Put			628.57140	573.229	14.11	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Call			490.28650	500.172	16.77	112,538.79	225	16,500
£ / R	On	11/12/2015	Foreign Exchange Option	20.33	Put			1,866.48650	1,780.372	16.77	0.00	0	0
£ / R	On	11/12/2015	Foreign Exchange Option	18.49	Call			1,082.29190	1,123.386	14.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On	11/12/2015	Foreign Exchange Option	17.87	Put			356.09030	319.920	13.58	0.00	0	830
£ / R	On	11/12/2015	Foreign Exchange Option	18.16	Call			0.00000	1,307.022	13.69	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Call			1,105.13840	1,128.660	14.70	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.19	Put			1,032.03840	960.460	14.70	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Call			1,101.29140	1,124.658	14.71	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.20	Put			1,038.19140	966.458	14.71	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Call			1,097.45980	1,120.679	14.73	0.00	0	0
£ / R	On	14/03/2016	Foreign Exchange Option	19.21	Put			1,044.35980	972.479	14.73	0.00	0	0
<b>Total £ / R Option</b>											<b>35,910,608.87</b>	<b>94,174</b>	<b>142,130</b>
<b>Total £ / R</b>											<b>87,261,205.77</b>	<b>96,950</b>	<b>172,426</b>
¥ / R	On	12/06/2015	Foreign Exchange Future			0.10025		0.10128			0.00	0	14,018
¥ / R	On	14/09/2015	Foreign Exchange Future			0.10198		0.10304			0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Future			0.10372		0.10480			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			1,129.16790	1,026.898	15.75	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.09	Put			1.56790	2.198	15.75	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Call			230.01020	173.401	13.00	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.10	Put			102.41020	148.701	13.00	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Call			12.79740	8.660	17.01	0.00	0	0
¥ / R	On	12/06/2015	Foreign Exchange Option	0.11	Put			885.19740	983.960	17.01	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Call			1,324.22840	1,224.676	14.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.09	Put			20.32840	26.276	14.40	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Call			521.77280	457.866	14.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.10	Put			217.87280	259.466	14.61	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Call			174.33380	150.264	17.50	0.00	0	0
¥ / R	On	14/09/2015	Foreign Exchange Option	0.11	Put			870.43380	951.864	17.50	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Call			1,537.63700	1,439.456	15.59	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.09	Put			57.73700	67.856	15.59	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Call			766.38220	699.724	15.71	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.10	Put			286.48220	328.124	15.71	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Call			364.94460	331.556	18.08	0.00	0	0
¥ / R	On	11/12/2015	Foreign Exchange Option	0.11	Put			885.04460	959.956	18.08	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	01/06/2015	Foreign Exchange Future			13.44250		13.60590			0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Future			13.46960		13.63340			21,820,752.00	1,620	157,562
€ / R	On	14/09/2015	Foreign Exchange Future			13.70470		13.87220			274,094.00	20	23,182
€ / R	On	11/12/2015	Foreign Exchange Future			13.93640		14.10810			0.00	0	10,480
€ / R	On	14/03/2016	Foreign Exchange Future			14.19740		14.37510			0.00	0	3,000
€ / R	On	19/09/2016	Foreign Exchange Future			14.73360		14.91890			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 Future</b>											<b>22,094,846.00</b>	<b>1,640</b>	<b>194,224</b>
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Call			39.53400	21.461	16.89	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.29	Put			723.63400	868.961	16.89	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Call			38.55420	20.939	16.94	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.30	Put			732.65420	878.439	16.94	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Call			37.65740	20.430	16.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.31	Put			741.75740	887.930	16.98	0.00	0	0
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Call			29.81840	16.015	17.42	0.00	0	2,000
€ / R	On	01/06/2015	Foreign Exchange Option	14.41	Put			833.91840	983.515	17.42	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Call			9.11190	5.158	20.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.41	Put			1,785.71190	1,945.558	20.26	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Call			10.13360	5.766	20.09	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	15.35	Put			1,726.73360	1,886.166	20.09	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Call			9.43960	5.353	20.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.39	Put			1,766.03960	1,925.753	20.20	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Call			9.27420	5.255	20.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	15.40	Put			1,775.87420	1,935.655	20.23	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Call			327.39190	227.357	13.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.48	Put			173.99190	237.757	13.97	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Call			188.11930	125.094	14.87	0.00	0	35,000
€ / R	On	12/06/2015	Foreign Exchange Option	13.78	Put			334.71930	435.494	14.87	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Call			995.61840	837.552	13.88	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.65	Put			12.21840	17.952	13.88	0.00	0	200
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Call			375.63540	266.229	13.84	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	13.40	Put			142.23540	196.629	13.84	0.00	0	7,300
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Call			83.45220	52.319	16.21	0.00	0	27,000
€ / R	On	12/06/2015	Foreign Exchange Option	14.20	Put			650.05220	782.719	16.21	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Call			1,386.18480	1,224.246	15.07	0.00	0	0
€ / R	On	12/06/2015	Foreign Exchange Option	12.25	Put			2.78480	4.646	15.07	0.00	0	27,000
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Call			211.60590	174.541	17.38	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	14.90	Put			1,239.40590	1,369.841	17.38	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Call			1,250.34990	1,100.781	13.45	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.70	Put			78.14990	96.080	13.45	0.00	0	7,900
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Call			1,082.82970	939.751	13.34	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	12.90	Put			110.62970	135.050	13.34	0.00	0	7,500
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Put			136.87920	167.892	13.32	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Call			163.09250	134.482	18.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.26	Put			1,550.89250	1,689.782	18.33	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Call			165.40050	136.382	18.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.24	Put			1,533.20050	1,671.682	18.27	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Call			164.24370	135.428	18.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	15.25	Put			1,542.04370	1,680.728	18.30	0.00	0	0
€ / R	On	14/09/2015	Foreign Exchange Option	13.03	Call			979.07920	842.591	13.32	0.00	0	1,539
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Put			2,591.53740	2,737.710	20.48	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Call			3,171.66490	3,001.179	16.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On	11/12/2015	Foreign Exchange Option	10.95	Put			13.56490	14.779	16.04	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Put			1,296.96670	1,416.957	17.16	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Call			1,242.48410	1,101.915	13.23	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.05	Put			184.38410	215.515	13.23	14,008.46	65	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Call			735.47950	642.197	14.58	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	13.90	Put			527.37950	605.797	14.58	0.00	0	6,076
€ / R	On	11/12/2015	Foreign Exchange Option	16.50	Call			199.63740	174.110	20.48	14,102.87	81	6,682
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Call			399.15150	346.905	17.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	14.99	Put			1,281.05150	1,400.505	17.11	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Call			397.10010	345.125	17.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.00	Put			1,289.00010	1,408.725	17.14	0.00	0	0
€ / R	On	11/12/2015	Foreign Exchange Option	15.01	Call			395.06670	343.357	17.16	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Call			951.54570	850.607	14.41	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.00	Put			576.44570	653.207	14.41	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Call			947.20970	846.654	14.44	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	14.01	Put			582.10970	659.254	14.44	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Call			955.90650	854.583	14.39	0.00	0	0
€ / R	On	14/03/2016	Foreign Exchange Option	13.99	Put			570.80650	647.183	14.39	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Call			1,118.69870	1,022.519	16.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.94	Put			1,139.79870	1,228.919	16.23	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Call			1,115.26690	1,019.356	16.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.95	Put			1,146.36690	1,235.756	16.25	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Call			1,111.84270	1,016.208	16.26	0.00	0	0
€ / R	On	19/09/2016	Foreign Exchange Option	14.96	Put			1,152.94270	1,242.608	16.26	0.00	0	0
<b>Total € / R Option</b>											<b>28,111.33</b>	<b>146</b>	<b>149,679</b>
<b>Total € / R</b>											<b>22,122,957.33</b>	<b>1,786</b>	<b>343,903</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Future			9.47090		9.55750			18,184,128.00	1,920	13,782
AU\$ / R	On	14/09/2015	Foreign Exchange Future			9.57410		9.66280			0.00	0	1,365
AU\$ / R	On	11/12/2015	Foreign Exchange Future			9.67730		9.76780			0.00	0	40
AU\$ / R	On	14/03/2016	Foreign Exchange Future			9.79390		9.88650			0.00	0	0
<b>Total AU\$ / R Future</b>											<b>18,184,128.00</b>	<b>1,920</b>	<b>15,187</b>
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Call			568.46510	486.781	12.54	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.00	Put			10.96510	15.881	12.54	0.00	0	5,451
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Call			12.66450	8.444	15.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.26	Put			715.16450	797.544	15.19	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Call			1,157.86470	1,071.448	14.75	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.40	Put			0.36470	0.548	14.75	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Call			909.14540	823.323	13.86	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	8.65	Put			1.64540	2.423	13.86	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Call			108.77600	77.927	12.77	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.65	Put			201.27600	257.027	12.77	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Call			13.57190	9.061	15.10	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.24	Put			696.07190	778.161	15.10	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
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Call			13.11010	8.747	15.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	10.25	Put			705.61010	787.847	15.14	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Call			432.27310	356.924	12.40	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.15	Put			24.77310	36.024	12.40	0.00	0	0
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Call			176.33350	129.715	12.27	0.00	0	201
AU\$ / R	On	12/06/2015	Foreign Exchange Option	9.50	Put			118.83350	158.815	12.27	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Put			807.28320	878.443	15.56	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Call			118.46700	101.149	15.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.36	Put			815.66700	887.049	15.59	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Call			121.72130	103.958	15.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.34	Put			798.92130	869.858	15.53	0.00	0	0
AU\$ / R	On	14/09/2015	Foreign Exchange Option	10.35	Call			120.08320	102.543	15.56	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Call			2,423.32860	2,333.188	16.52	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.35	Put			5.52860	5.888	16.52	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Call			2,522.32320	2,432.075	16.76	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.25	Put			4.52320	4.775	16.76	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Call			2,472.80240	2,382.604	16.64	0.00	0	0
AU\$ / R	On	11/12/2015	Foreign Exchange Option	7.30	Put			5.00240	5.304	16.64	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Call			692.64280	638.191	13.43	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.50	Put			306.14280	344.291	13.43	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Call			687.17440	633.023	13.45	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.51	Put			310.67440	349.123	13.45	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Call			698.14460	643.398	13.42	0.00	0	0
AU\$ / R	On	14/03/2016	Foreign Exchange Option	9.49	Put			301.64460	339.498	13.42	0.00	0	0
<b>Total AU\$ / R Option</b>											<b>0.00</b>	<b>0</b>	<b>6,456</b>
<b>Total AU\$ / R</b>											<b>18,184,128.00</b>	<b>1,920</b>	<b>21,643</b>
CAD/ R	On	12/06/2015	Foreign Exchange Future			9.88700		9.94480			0.00	0	3,936
CAD/ R	On	14/09/2015	Foreign Exchange Future			10.03280		10.09180			0.00	0	0
<b>Total CAD/ R Future</b>											<b>0.00</b>	<b>0</b>	<b>3,936</b>
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Call			147.08260	117.980	13.39	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	9.99	Put			192.28260	220.980	13.39	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Call			143.06360	114.525	13.43	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.00	Put			198.26360	227.525	13.43	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Call			139.13390	111.156	13.46	0.00	0	0
CAD/ R	On	12/06/2015	Foreign Exchange Option	10.01	Put			204.33390	234.156	13.46	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Put			132.68700	146.748	12.71	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Call			578.29280	532.831	12.69	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.64	Put			126.49280	140.031	12.69	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Call			571.36500	526.163	12.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.65	Put			129.56500	143.363	12.70	0.00	0	0
CAD/ R	On	14/09/2015	Foreign Exchange Option	9.66	Call			564.48700	519.548	12.71	0.00	0	0
<b>Total CAD/ 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 CAD/ R</b>								<b>0.00</b>	<b>0</b>	<b>3,936</b>
CHF / R On 12/06/2015 Foreign Exchange Future			12.95010		13.16470			2,590,020.00	200	7,258
CHF / R On 14/09/2015 Foreign Exchange Future			13.20970		13.42930			0.00	0	1,563
<b>Total CHF / R Future</b>								<b>2,590,020.00</b>	<b>200</b>	<b>8,821</b>
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Call			1,333.58480	1,120.921	16.71	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.84	Put			8.88480	10.821	16.71	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Call			1,323.83270	1,111.063	16.62	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.85	Put			9.13270	10.963	16.62	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Call			1,313.96680	1,101.208	16.53	0.00	0	0
CHF / R On 12/06/2015 Foreign Exchange Option	11.86	Put			9.26680	11.108	16.53	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Call			833.59070	684.721	14.39	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.79	Put			194.29070	265.021	14.39	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Call			826.90800	678.924	14.41	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.80	Put			197.60800	269.224	14.41	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Call			820.40820	673.164	14.43	0.00	0	0
CHF / R On 14/09/2015 Foreign Exchange Option	12.81	Put			201.10820	273.465	14.43	0.00	0	0
<b>Total CHF / R Option</b>								<b>0.00</b>	<b>0</b>	<b>0</b>
<b>Total CHF / R</b>								<b>2,590,020.00</b>	<b>200</b>	<b>8,821</b>
CNH / R On 12/06/2015 Foreign Exchange Future			1.92850		1.94220			0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Future			1.94640		1.95940			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	1.86	Call			918.06180	791.183	14.79	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.86	Put			96.06180	106.183	14.79	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Call			1,085.61430	954.214	14.85	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.84	Put			63.61430	69.214	14.85	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Call			1,000.05950	870.461	14.77	0.00	0	0
CNH / R On 12/06/2015 Foreign Exchange Option	1.85	Put			78.05950	85.461	14.77	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Call			600.46130	537.444	15.75	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	1.99	Put			906.46130	973.444	15.75	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Call			565.22070	505.033	15.87	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.00	Put			971.22070	1,041.033	15.87	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Call			531.91790	474.490	15.99	0.00	0	0
CNH / R On 14/09/2015 Foreign Exchange Option	2.01	Put			1,037.91790	1,110.490	15.99	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			1.80800		1.82850			0.00	0	0
DKK / R On 14/09/2015 Foreign Exchange Future			1.84180		1.86300			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 DKK / R Future</b>											<b>0.00</b>	<b>0</b>	<b>0</b>
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Call			949.67570	766.316	14.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.74	Put			64.67570	86.315	14.46	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Call			865.11520	687.867	14.43	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.75	Put			80.11520	107.867	14.43	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Call			785.50350	613.290	14.39	0.00	0	0
DKK / R	On	12/06/2015	Foreign Exchange Option	1.76	Put			100.50350	133.290	14.39	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Call			1,308.24690	1,135.953	13.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.75	Put			178.24690	217.953	13.19	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Call			1,232.15040	1,065.207	13.22	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.76	Put			202.15040	247.207	13.22	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Call			1,388.49410	1,212.265	13.26	0.00	0	0
DKK / R	On	14/09/2015	Foreign Exchange Option	1.74	Put			158.49410	194.265	13.26	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>0</b>
KES / R	On	12/06/2015	Foreign Exchange Future			0.12510		0.12590			0.00	0	10
KES / R	On	14/09/2015	Foreign Exchange Future			0.12470		0.12500			0.00	0	0
KES / R	On	11/12/2015	Foreign Exchange Future			0.12440		0.12470			0.00	0	1,870
<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	Foreign Exchange Future			0.05960		0.06020			17,880.00	300	49,800
NGN / R	On	14/09/2015	Foreign Exchange Future			0.05700		0.05760			0.00	0	0
NGN / R	On	11/12/2015	Foreign Exchange Future			0.05560		0.05620			16,680.00	300	112,080
<b>Total NGN / R Future</b>											<b>34,560.00</b>	<b>600</b>	<b>161,880</b>
<b>Total NGN / R</b>											<b>34,560.00</b>	<b>600</b>	<b>161,880</b>
NZ\$ / R	On	12/06/2015	Foreign Exchange Future			8.93520		8.96440			0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Future			9.00000		9.02980			0.00	0	500
NZ\$ / R	On	11/12/2015	Foreign Exchange Future			9.06750		9.09920			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	Foreign Exchange Option	9.11	Put			220.38640	234.671	11.56	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Call			80.74930	65.042	11.48	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.09	Put			206.34930	219.842	11.48	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Call			77.71850	62.410	11.52	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.10	Put			213.31850	227.210	11.52	0.00	0	0
NZ\$ / R	On	12/06/2015	Foreign Exchange Option	9.11	Call			74.78640	59.871	11.56	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Put			299.69780	313.148	12.12	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Call			225.80860	209.613	12.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.11	Put			306.00860	319.613	12.15	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Call			233.24300	216.740	12.09	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.09	Put			293.44300	306.740	12.09	0.00	0	0
NZ\$ / R	On	14/09/2015	Foreign Exchange Option	9.10	Call			229.49780	213.148	12.12	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Call			361.11870	342.028	12.99	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.11	Put			371.91870	384.528	12.99	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Call			369.52200	349.819	12.93	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.09	Put			360.32200	372.319	12.93	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Call			365.10500	345.903	12.96	0.00	0	0
NZ\$ / R	On	11/12/2015	Foreign Exchange Option	9.10	Put			365.90500	378.403	12.96	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	Foreign Exchange Future			1.12240		1.12740			0.00	0	759
QUANTO €	On	14/09/2015	Foreign Exchange Future			1.12390		1.12900			0.00	0	24,550
QUANTO €	On	11/12/2015	Foreign Exchange Future			1.12570		1.13080			0.00	0	0
<b>Total QUANTO € / \$ Future</b>											<b>0.00</b>	<b>0</b>	<b>25,309</b>
<b>Total QUANTO € / \$</b>											<b>0.00</b>	<b>0</b>	<b>25,309</b>
RAIN	On	12/06/2015	Foreign Exchange Future			21,321.32000		21,499.19000			0.00	0	0
<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			4.42600		4.46030			0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Future			4.38570		4.41580			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			1.42690	0.982	17.04	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	4.99	Put			531.12690	564.982	17.04	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Call			1.34460	0.927	17.15	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.00	Put			541.04460	574.927	17.15	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Call			1.26760	0.875	17.27	0.00	0	0
TRY / R	On	12/06/2015	Foreign Exchange Option	5.01	Put			550.96760	584.875	17.27	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Call			64.60310	57.615	13.37	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.61	Put			258.80310	281.915	13.37	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Call			69.67410	62.108	13.29	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.59	Put			243.87410	266.408	13.29	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Call			66.96790	59.735	13.32	0.00	0	0
TRY / R	On	14/09/2015	Foreign Exchange Option	4.60	Put			251.16790	274.035	13.32	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>

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R On 12/06/2015 Foreign Exchange Future			1.61050		1.61990			0.00	0	16
ZMW / R On 14/09/2015 Foreign Exchange Future			1.56680		1.57590			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>1010923332.30</b>	<b>83,354</b>	<b>1,738,653</b>
<b>Total Options</b>								<b>37859568.17</b>	<b>99,162</b>	<b>1,863,330</b>
<b>Grand Total:</b>								<b>1,048,782,900.47</b>	<b>182,516</b>	<b>3,601,983</b>